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Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
September 28, 2007

USD millions

DRAFT 5

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Brea		
											Net BS		
	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	116,586	118,908	(2,322)	93,300	23,286	60,938	65,824	(4,887)	44,200	16,738	72,524	(13,571)	150
High Grade Credit	16,167	15,730	437	18,075	(1,908)	12,067	11,661	406	13,000	(933)	13,077	(1,496)	322
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	11,306	11,358	(52)	9,400	1,906	11,070	11,122	(52)	9,000	2,070	11,243	(435)	63
Securitized Products	82,645	85,217	(2,572)	66,500	16,145	79,928	82,623	(2,694)	59,500	20,428	77,865	(422)	268
Real Estate	62,062	60,630	1,432	56,825	5,237	61,389	59,893	1,495	56,000	5,389	61,099	(247)	508
High Yield	15,589	15,506	83	22,125	(6,536)	14,009	13,910	99	21,000	(6,991)	14,391	(498)	46
Municipal Bonds	4,105	4,056	49	7,500	(460)	3,749	3,699	50	6,500	(28)	3,746	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	2,935	2,686	249			2,723	2,413	310			2,583	0	46
Energy Trading	1,760	1,779	(19)	300	1,460	1,463	1,473	(10)	300	1,163	1,439	(1)	0
Foreign Exchange	3,834	3,728	106	3,150	684	3,699	3,621	78	3,000	699	3,744	(80)	0
FID Corporate	7,978	7,267	710	38,722	(30,744)	1,254	1,196	58	21,243	(19,989)	40	0	71
Insurance Products Group	56	55	0	0	56	56	55	0	0	56	56	0	0
FID Corp Loans	1,931	1,916	15	3,230	(1,299)	1,891	1,876	15	3,000	(1,109)	1,891	0	0
IBD Loans	5,931	5,811	121	4,000	1,931	5,922	5,802	121	3,700	2,222	5,921	0	0
Total FID Core:	***332,885***	***334,647***	***(1,762)***	***323,127***	***9,758***	***260,158***	***265,169***	***(5,011)***	***240,443***	***19,715***	***269,619***	***(16,749)***	***1,475***
Total FID Prime Services:	***121,528***	***243,137***	***(121,610)***	***103,058***	***18,470***	***6,655***	***6,551***	***104***	***3,300***	***3,355***	***2,929***	***0***	***1,140***
Total FID (Consolidated)	**454,413**	**577,784**	**(123,372)**	**426,185**	**28,228**	**266,814**	**271,721**	**(4,907)**	**243,743**	**23,071**	**272,547**	**(16,749)**	**2,615**
Execution Services / Liquid Market	11,944	12,029	(85)	13,375	(1,431)	8,534	8,436	99	10,725	(2,191)	7,248	(158)	763
Convertible Products	5,316	5,470	(154)	6,493	(1,177)	4,490	4,492	(2)	5,703	(1,212)	4,382	(3)	82
Volatility	40,128	38,477	1,651	36,137	3,991	34,706	33,082	1,624	30,975	3,731	31,337	(245)	1,001
Equities Strategies	5,313	5,610	(297)	6,363	(1,050)	3,962	4,246	(284)	4,850	(888)	3,869	(34)	12
Firm Relationship Loans	2,136	2,102	34	1,639	497	2,136	2,102	34	1,639	497	2,136	0	0
Equity Corporate	743	751	(8)	1,516	(773)	496	500	(4)	1,330	(834)	94	0	0
Total Equities Core:	***65,579***	***64,439***	***1,140***	***65,523***	***56***	***54,324***	***52,857***	***1,467***	***55,222***	***(897)***	***49,067***	***(441)***	***1,858***
Total Equities Prime Services:	***128,693***	***125,741***	***2,952***	***127,423***	***1,270***	***39,835***	***37,676***	***2,159***	***46,119***	***(6,284)***	***25,450***	***(6,764)***	***1,467***
Total Equities (Consolidated)	**194,272**	**190,180**	**4,092**	**192,946**	**1,326**	**94,159**	**90,533**	**3,626**	**101,341**	**(7,181)**	**74,518**	**(7,205)**	**3,325**
Global Principal Strategies	7,074	7,005	70	9,228	(2,154)	5,685	5,623	62	7,269	(1,584)	5,979	(320)	3
Global Trading Strategies	6,269	6,478	(209)	8,493	(2,224)	5,762	5,955	(193)	7,127	(1,365)	5,812	(131)	65
Global Opportunities Group	450	705	(255)	600	(150)	395	647	(252)	600	(205)	397	(2)	0
Direct Principal Investments	286	284	1	0	286	286	284	1	0	286	286	0	0
Total Principal Investing	***14,079***	***14,472***	***(393)***	***18,321***	***(4,242)***	***12,127***	***12,509***	***(382)***	***14,996***	***(2,869)***	***12,473***	***(453)***	***69***
Asset Management	10,104	10,041	63	8,797	1,307	7,000	6,937	63	5,502	1,498	4,623	0	15
Private Equity	5,845	6,497	(652)	4,278	1,567	5,692	6,347	(655)	4,177	1,515	5,692	0	0
Total IMD	***15,949***	***16,538***	***(589)***	***13,075***	***2,874***	***12,692***	***13,284***	***(591)***	***9,679***	***3,013***	***10,315***	***0***	***15***
Investment Banking Division	636	423	213	0	636	636	423	213	0	636	566	0	0
Treasury	33,003	18,150	14,853	30,770	2,233	12,173	18,150	(5,977)	7,000	5,173	5,542	0	0
Corporate Other Assets / Investments	15,913	16,122	(209)	14,446	1,467	13,705	13,914	(209)	12,079	1,626	633	0	0
Total Non-Core	***49,551***	***34,695***	***14,857***	***45,216***	***4,335***	***26,514***	***32,487***	***(5,973)***	***19,079***	***7,435***	***6,741***	***0***	***0***
Total All Other (Consolidated)	**79,580**	**65,705**	**13,875**	**76,612**	**2,968**	**51,333**	**58,280**	**(6,947)**	**43,754**	**7,579**	**29,530**	**(453)**	**84**
Grand Totals Consolidated	**728,265**	**833,670**	**(105,405)**	**695,743**	**32,522**	**412,306**	**420,534**	**(8,228)**	**388,837**	**23,469**	**376,595**	**(24,406)**	**6,023**

Inquiries, call Lisa Kennish
@ 3-0125 or Atiba Rodriguez @3-6937

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Liquid Markets Financing	87,720	204,495	(116,776)	70,358	17,362	4,388	4,317	71	1,000	3,388	2,185	1,041	849
Credit Financing	26,656	31,470	(4,814)	27,000	(344)	1,052	1,086	(35)	500	552	577	0	281
Clearing and Execution	881	853	28	0	881	150	83	67	0	150	141	0	9
FID Structured Transactions	182	231	(49)	700	(518)	87	87	0	500	(413)	26	0	0
FID Futures	6,089	6,089	0	5,000	1,089	979	979	0	1,300	(321)	0	0	0
Total FID Prime Services:	***121,528***	***243,137***	***(121,610)***	***103,058***	***18,470***	***6,655***	***6,551***	***104***	***3,300***	***3,355***	***2,929***	***0***	***1,140***
Equity Financing	115,852	112,494	3,358	105,723	10,129	30,631	28,678	1,953	33,119	(2,488)	15,994	(5,210)	1,352
Equity Synthetic	12,535	13,154	(619)	21,000	(8,465)	8,899	8,905	(6)	12,500	(3,601)	9,431	(1,554)	111
Clearing and Execution	5	5	0	0	5	4	4	(1)	0	4	0	(0)	4
Structured Transactions	301	89	212	700	(399)	301	89	212	500	(199)	26	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***128,693***	***125,741***	***2,952***	***127,423***	***1,270***	***39,835***	***37,676***	***2,159***	***46,119***	***(6,284)***	***25,450***	***(6,764)***	***1,467***
Total Prime Services	***250,221***	***368,879***	***(118,658)***	***230,481***	***19,740***	***46,490***	***44,227***	***2,263***	***49,419***	***(2,929)***	***28,379***	***(6,764)***	***2,607***

	Target	Estimate	Variance
Total Stockholders Equity	22,202	22,066	
Leverage Equity	22,755	22,599	
Gross Leverage	31.3	33.0	1.7
Net Leverage	17.1	18.2	1.2

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Prior Day is: 27-Sep-07

CONSOLIDATED	Asset Breakout (for Current Day)					Asset Breakout (for Prior Day)							
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	1,834	52,502	3,147	0	(64,453)	74,970	(10,113)	205	763	49,968	3,116	0	(61,489)
High Grade Credit	164	2,906	1,193	0	(4,148)	12,722	(1,409)	336	13	2,777	1,291	0	(4,229)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	199	221	16	0	(234)	11,240	(305)	13	174	221	16	0	(228)
Securitized Products	2,217	2,407	66	244	(3,319)	80,902	(369)	268	1,821	2,286	64	244	(4,149)
Real Estate	28	674	0	0	(669)	60,312	(930)	511	0	736	0	0	(679)
High Yield	71	740	840	0	(1,744)	14,306	(487)	43	49	751	845	0	(1,762)
Municipal Bonds	2	292	64	0	(376)	3,697	0	0	2	293	65	0	(561)
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	94	187	25	0	0	2,319	0	0	94	258	15	0	0
Energy Trading	26	0	0	297	(9)	1,439	(1)	10	26	9	0	297	(9)
Foreign Exchange	34	135	0	0	(132)	3,700	(80)	0	0	107	0	0	(126)
FID Corporate	1,143	3,242	0	3,482	(0)	40	0	0	1,156	2,590	0	3,482	(0)
Insurance Products Group	0	0	0	0	0	55	0	0	0	0	0	0	0
FID Corp Loans	0	0	39	0	(78)	1,876	0	0	0	0	39	0	(78)
IBD Loans	2	0	0	9	(0)	5,800	0	0	2	0	0	9	(0)
Total FID Core:	***5,813***	***63,305***	***5,391***	***4,032***	***(75,164)***	***273,377***	***(13,695)***	***1,388***	***4,099***	***59,995***	***5,451***	***4,032***	***(73,311)***
Total FID Prime Services:	***2,587***	***55,299***	***54,486***	***5,176***	***(5,261)***	***4,336***	***0***	***974***	***1,242***	***113,882***	***117,528***	***5,176***	***(4,550)***
Total FID (Consolidated)	**8,400**	**118,603**	**59,877**	**9,208**	**(80,425)**	**277,713**	**(13,695)**	**2,361**	**5,342**	**173,877**	**122,979**	**9,208**	**(77,861)**
Execution Services / Liquid Market	681	78	3,331	0	(2,974)	7,254	(169)	835	516	78	3,515	0	(3,032)
Convertible Products	30	0	826	0	(1,342)	4,405	(4)	71	19	157	821	0	(1,330)
Volatility	2,613	455	4,966	0	(19,135)	31,032	(572)	811	1,811	455	4,940	0	(19,483)
Equities Strategies	115	0	1,351	0	(9,704)	4,144	(36)	71	66	0	1,364	0	(746)
Firm Relationship Loans	0	0	0	0	0	2,102	0	0	0	0	0	0	0
Equity Corporate	401	177	0	70	0	148	0	0	352	177	0	74	(0)
Total Equities Core:	***3,840***	***710***	***10,474***	***70***	***(33,155)***	***49,086***	***(781)***	***1,788***	***2,765***	***867***	***10,640***	***74***	***(24,590)***
Total Equities Prime Services:	***19,682***	***7,751***	***36,770***	***44,337***	***(14,941)***	***26,361***	***(6,289)***	***1,602***	***16,001***	***7,137***	***37,213***	***43,716***	***(14,898)***
Total Equities (Consolidated)	**23,522**	**8,462**	**47,244**	**44,407**	**(48,096)**	**75,447**	**(7,070)**	**3,390**	**18,766**	**8,004**	**47,853**	**43,790**	**(39,488)**
Global Principal Strategies	22	977	412	0	(1,349)	5,975	(368)	6	10	976	406	0	(1,356)
Global Trading Strategies	15	202	305	0	(489)	6,066	(119)	8	0	223	300	0	(476)
Global Opportunities Group	0	55	0	0	(63)	646	(1)	3	0	58	0	0	(57)
Direct Principal Investments	0	0	0	0	0	284	0	0	0	0	0	0	0
Total Principal Investing	***37***	***1,235***	***717***	***0***	***(1,900)***	***12,970***	***(489)***	***17***	***10***	***1,258***	***705***	***0***	***(1,889)***
Asset Management	2,362	27	0	3,077	(8)	4,567	0	11	2,360	27	0	3,077	(4)
Private Equity	0	0	0	153	0	6,347	0	0	0	0	0	151	0
Total IMD	***2,362***	***27***	***0***	***3,230***	***(8)***	***10,913***	***0***	***11***	***2,360***	***27***	***0***	***3,227***	***(4)***
Investment Banking Division	69	0	0	0	0	353	0	0	69	0	0	0	0
Treasury	6,631	20,330	500	0	0	10,935	0	0	7,215	0	0	0	0
Corporate Other Assets / Investments	13,072	1,000	1,000	208	0	857	0	0	13,058	1,000	1,000	208	0
Total Non-Core	***19,773***	***21,330***	***1,500***	***208***	***0***	***12,145***	***0***	***0***	***20,342***	***1,000***	***1,000***	***208***	***0***
Total All Other (Consolidated)	**22,172**	**22,591**	**2,218**	**3,438**	**(1,908)**	**36,028**	**(489)**	**28**	**22,712**	**2,284**	**1,706**	**3,435**	**(1,892)**
Grand Totals Consolidated	**54,094**	**149,656**	**109,339**	**57,052**	**(130,430)**	**389,189**	**(21,253)**	**5,779**	**46,819**	**184,166**	**172,537**	**56,433**	**(119,241)**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Liquid Markets Financing	1,354	40,628	42,727	66	(5,157)	3,677	0	628	12	95,710	Printed: 4/14/2010 10:41:08 AM			(4,445)
Credit Financing	194	13,893	11,711	0	(9)	577	0	318	191	17,307	13,077	0		(9)
Clearing and Execution	0	731	0	0	(0)	56	0	27	0	770	0	0		(0)
FID Structured Transactions	61	46	49	0	(95)	26	0	0	61	95	49	0		(95)
FID Futures	979	0	0	5,110	0	0	0	0	979	0	0	5,110		0
Total FID Prime Services:	***2,587***	***55,299***	***54,486***	***5,176***	***(5,261)***	***4,336***	***0***	***974***	***1,242***	***113,882***	***117,528***	***5,176***		***(4,550)***
Equity Financing	18,496	7,488	33,396	44,337	(9,447)	16,810	(4,864)	1,488	15,245	6,860	33,240	43,716		(9,432)
Equity Synthetic	912	264	3,372	0	(5,308)	9,524	(1,425)	110	696	276	3,972	0		(5,281)
Clearing and Execution	0	0	1	0	(1)	0	0	4	0	0	1	0		(0)
Structured Transactions	275	0	0	0	(185)	28	0	0	61	0	0	0		(184)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0		0
Total Equities Prime Services:	***19,682***	***7,751***	***36,770***	***44,337***	***(14,941)***	***26,361***	***(6,289)***	***1,602***	***16,001***	***7,137***	***37,213***	***43,716***		***(14,898)***
Total Prime Services	***22,269***	***63,050***	***91,256***	***49,513***	***(20,202)***	***30,697***	***(6,289)***	***2,576***	***17,244***	***121,019***	***154,741***	***48,892***		***(19,448)***

Total Stockholders Equity
Leverage Equity
Gross Leverage
Net Leverage

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LEHMAN BROTHERS HOLDINGS INC.

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Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary (Day-on-Day Change)

USD millions

Current Day is: 28-Sep-07 **Prior Day is: 27-Sep-07**

CONSOLIDATED			Asset Breakout (Change)							
			|---------- Net BS ----------|						
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	(2,322)	(4,887)	(2,446)	(3,458)	(54)	1,071	2,534	31	0	(2,964)
High Grade Credit	437	406	355	(86)	(15)	151	130	(98)	0	81
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(52)	(52)	3	(130)	50	25	(0)	0	0	(6)
Securitized Products	(2,572)	(2,694)	(3,037)	(52)	(0)	395	121	1	(0)	830
Real Estate	1,432	1,495	787	683	(3)	28	(63)	0	0	10
High Yield	83	99	85	(11)	3	22	(11)	(5)	0	17
Municipal Bonds	49	50	50	0	0	0	(1)	(0)	0	185
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	249	310	264	0	46	0	(72)	10	0	0
Energy Trading	(19)	(10)	(0)	0	(10)	0	(9)	0	0	(0)
Foreign Exchange	106	78	44	(0)	0	34	28	(0)	0	(7)
FID Corporate	710	58	0	0	71	(13)	652	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	15	15	15	0	0	0	(0)	0	0	(0)
IBD Loans	121	121	121	0	0	0	0	0	0	(0)
Total FID Core:	***(1,762)***	***(5,011)***	***(3,758)***	***(3,054)***	***87***	***1,714***	***3,309***	***(60)***	***(0)***	***(1,853)***
Total FID Prime Services:	***(121,610)***	***104***	***(1,407)***	***0***	***166***	***1,345***	***(58,583)***	***(63,041)***	***0***	***(712)***
Total FID (Consolidated)	**(123,372)**	**(4,907)**	**(5,165)**	**(3,054)**	**254**	**3,059**	**(55,274)**	**(63,102)**	**(0)**	**(2,564)**
Execution Services / Liquid Market	(85)	99	(6)	12	(72)	165	0	(184)	0	58
Convertible Products	(154)	(2)	(23)	0	11	11	(157)	5	0	(12)
Volatility	1,651	1,624	305	327	190	802	0	26	0	348
Equities Strategies	(297)	(284)	(275)	1	(59)	49	0	(13)	0	(8,959)
Firm Relationship Loans	34	34	34	0	0	0	0	0	0	0
Equity Corporate	(8)	(4)	(54)	0	0	49	0	0	(4)	0
Total Equities Core:	***1,140***	***1,467***	***(19)***	***340***	***70***	***1,076***	***(157)***	***(166)***	***(4)***	***(8,565)***
Total Equities Prime Services:	***2,952***	***2,159***	***(911)***	***(475)***	***(135)***	***3,680***	***615***	***(443)***	***621***	***(43)***
Total Equities (Consolidated)	**4,092**	**3,626**	**(930)**	**(135)**	**(65)**	**4,756**	**457**	**(608)**	**617**	**(8,608)**
Global Principal Strategies	70	62	4	48	(3)	12	1	7	0	7
Global Trading Strategies	(209)	(193)	(254)	(11)	57	15	(21)	5	0	(13)
Global Opportunities Group	(255)	(252)	(249)	(1)	(3)	0	(3)	0	0	(6)
Direct Principal Investments	1	1	1	0	0	0	0	0	0	0
Total Principal Investing	***(393)***	***(382)***								
Asset Management	63	63	57	0	4	2	(0)	(0)	(0)	(5)
Private Equity	(652)	(655)	(655)	0	0	0	0	0	2	0
Total IMD	***(589)***	***(591)***	***(598)***	***0***	***4***	***2***	***(0)***	***(0)***	***2***	***(5)***
Investment Banking Division	213	213	213	0	0	0	0	0	0	0
Treasury	14,853	(5,977)	(5,393)	0	0	(584)	20,330	500	0	0
Corporate Other Assets / Investments	(209)	(209)	(223)	0	0	14	0	0	0	0
Total Non-Core	***14,857***	***(5,973)***	***(5,404)***	***0***	***0***	***(570)***	***20,330***	***500***	***0***	***0***
Total All Other (Consolidated)	**13,875**	**(6,947)**	**(6,499)**	**36**	**56**	**(540)**	**20,307**	**512**	**2**	**(16)**
Grand Totals Consolidated	**(105,405)**	**(8,228)**	**(12,594)**	**(3,153)**	**244**	**7,275**	**(34,510)**	**(63,198)**	**619**	**(11,189)**

Inquiries, call Lisa Kennish
@ 3-0125 or Atiba Rodriguez @3-6937

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Liquid Markets Financing	(116,776)	71	(1,492)	0	221	1,342	(55,082)	(61,676)	0	(714)
Credit Financing	(4,814)	(35)	(1)	0	(37)	3	(3,413)	(1,366)	0	0
Clearing and Execution	28	67	85	0	(18)	0	(39)	0	0	(0)
FID Structured Transactions	(49)	0	0	0	0	0	(49)	0	0	(0)
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(121,610)***	***104***	***(1,407)***	***0***	***166***	***1,345***	***(58,583)***	***(63,041)***	***0***	***(712)***
Equity Financing	3,358	1,953	(816)	(346)	(136)	3,251	627	157	621	(15)
Equity Synthetic	(619)	(6)	(93)	(129)	1	216	(13)	(600)	0	(26)
Clearing and Execution	0	(1)	0	(0)	(1)	0	0	1	0	(1)
Structured Transactions	212	212	(2)	0	0	214	0	0	0	(1)
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***2,952***	***2,159***	***(911)***	***(475)***	***(135)***	***3,680***	***615***	***(443)***	***621***	***(43)***
Total Prime Services	***(118,658)***	***2,263***	***(2,318)***	***(475)***	***31***	***5,025***	***(57,969)***	***(63,484)***	***621***	***(755)***

Total Stockholders Equity
Leverage Equity
Gross Leverage
Net Leverage

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

AMERICAS	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	64,325	63,951	374	60,000	4,325	33,998	35,794	(1,796)	24,400	9,598	36,901	(3,588)	107
High Grade Credit	13,199	12,790	409	14,500	(1,301)	10,052	9,721	331	10,500	(448)	9,992	(295)	260
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	5,155	5,122	33	3,850	1,305	4,938	4,912	26	3,500	1,438	4,878	(5)	63
Securitized Products	69,180	72,046	(2,866)	56,125	13,055	66,509	69,498	(2,989)	49,500	17,009	64,998	(15)	262
Real Estate	33,743	33,762	(19)	32,575	1,168	33,119	33,075	44	32,000	1,119	33,095	0	25
High Yield	9,079	9,188	(109)	15,225	(6,146)	8,088	8,199	(111)	15,000	(6,912)	8,072	(5)	5
Municipal Bonds	4,105	4,056	49	7,500	(460)	3,749	3,699	50	6,500	(28)	3,746	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	2,935	2,686	249			2,723	2,413	310			2,583	0	46
Energy Trading	1,649	1,650	(0)	300	1,349	1,353	1,353	(0)	300	1,053	1,327	0	0
Foreign Exchange	3,087	3,020	67	1,900	1,187	3,087	3,019	68	1,800	1,287	3,102	(14)	0
FID Corporate	7,011	6,359	652	23,031	(16,020)	1,080	1,080	0	11,596	(10,516)	0	0	0
Insurance Products Group	56	55	0	0	56	56	55	0	0	56	56	0	0
FID Corp Loans	1,628	1,614	14	3,190	(1,562)	1,589	1,575	14	3,000	(1,411)	1,589	0	0
IBD Loans	3,971	4,051	(79)	2,000	1,971	3,962	4,042	(79)	1,700	2,262	3,961	0	0
Total FID Core:	***219,124***	***220,350***	***(1,226)***	***220,196***	***(1,072)***	***174,302***	***178,434***	***(4,133)***	***159,796***	***14,506***	***174,299***	***(3,922)***	***769***
Total FID Prime Services:	***99,430***	***204,834***	***(105,404)***	***72,658***	***26,772***	***5,775***	***6,045***	***(270)***	***3,050***	***2,725***	***2,914***	***0***	***389***
Total FID Americas	**318,554**	**425,183**	**(106,629)**	**292,854**	**25,700**	**180,077**	**184,480**	**(4,403)**	**162,846**	**17,231**	**177,213**	**(3,922)**	**1,158**
Execution Services / Liquid Market	8,586	8,816	(230)	8,600	(14)	5,302	5,346	(44)	6,900	(1,598)	5,094	(114)	44
Convertible Products	4,057	4,083	(27)	4,275	(218)	3,323	3,354	(31)	3,725	(402)	3,307	(3)	0
Volatility	8,918	8,534	384	9,100	(182)	5,756	5,366	391	5,750	6	5,658	(120)	2
Equities Strategies	1,489	1,515	(26)	1,800	(311)	1,081	1,097	(16)	1,550	(469)	1,092	(17)	3
Firm Relationship Loans	1,665	1,632	32	1,189	476	1,665	1,632	32	1,189	476	1,665	0	0
Equity Corporate	265	319	(54)	706	(441)	53	106	(54)	527	(474)	37	0	0
Total Equities Core:	***24,980***	***24,899***	***81***	***25,670***	***(690)***	***17,179***	***16,901***	***278***	***19,641***	***(2,462)***	***16,852***	***(254)***	***49***
Total Equities Prime Services:	***83,939***	***81,534***	***2,405***	***80,673***	***3,266***	***24,997***	***24,167***	***830***	***26,969***	***(1,972)***	***15,877***	***(2,884)***	***764***
Total Equities Americas	**108,919**	**106,434**	**2,485**	**106,343**	**2,576**	**42,177**	**41,068**	**1,109**	**46,610**	**(4,433)**	**32,729**	**(3,138)**	**813**
Global Principal Strategies	5,081	5,049	32	9,228	(4,147)	4,050	4,036	14	7,269	(3,219)	4,071	(31)	0
Global Trading Strategies	5,430	5,714	(284)	7,343	(1,913)	4,964	5,233	(269)	6,152	(1,188)	5,095	(131)	0
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	101	101	0	0	101	101	101	0	0	101	101	0	0
Total Principal Investing	***10,612***	***10,864***	(252)	***16,571***	(5,959)	***9,115***	***9,369***	(255)	***13,421***	(4,306)	***9,267***	***(162)***	***0***
Asset Management	8,744	8,683	60	7,390	1,354	5,640	5,580	60	4,236	1,404	3,664	0	4
Private Equity	5,406	6,059	(654)	3,508	1,898	5,253	5,909	(656)	3,424	1,829	5,253	0	0
Total IMD	***14,149***	***14,743***	***(593)***	***10,898***	***3,251***	***10,893***	***11,488***	***(596)***	***7,660***	***3,233***	***8,917***	***0***	***4***
Investment Banking Division	426	214	212	0	426	426	214	212	0	426	357	0	0
Treasury	33,002	18,149	14,853	30,770	2,232	12,172	18,149	(5,977)	7,000	5,172	5,541	0	0
Corporate Other Assets / Investments	15,913	16,122	(209)	14,446	1,467	13,705	13,914	(209)	12,079	1,626	633	0	0
Total Non-Core	***49,342***	***34,485***	***14,856***	***45,216***	***4,126***	***26,304***	***32,277***	***(5,974)***	***19,079***	***7,225***	***6,531***	***0***	***0***
Total All Other Americas	**74,103**	**60,092**	**14,011**	**72,685**	**1,418**	**46,311**	**53,135**	**(6,824)**	**40,160**	**6,151**	**24,715**	**(162)**	**4**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

Grand Totals Americas	**501,576**	**591,709**	**(90,133)**	**471,882**	**29,694**	**268,564**	**278,682**	**(10,118)**	**249,616**	**18,949**	**234,657**	**(7,222)**	**1,976**
Liquid Markets Financing	68,752	170,730	(101,978)	49,658	19,094	3,562	3,868	(307)	1,000	2,562	2,184	0	113
Credit Financing	23,672	27,064	(3,392)	17,750	5,922	1,037	1,068	(31)	500	537	577	0	267
Clearing and Execution	774	759	15	0	774	150	83	67	0	150	141	0	9
FID Structured Transactions	143	192	(49)	250	(107)	48	48	0	250	(202)	13	0	0
FID Futures	6,089	6,089	0	5,000	1,089	979	979	0	1,300	(321)	0	0	0
Total FID Prime Services:	***99,430***	***204,834***	***(105,404)***	***72,658***	***26,772***	***5,775***	***6,045***	***(270)***	***3,050***	***2,725***	***2,914***	***0***	***389***
Equity Financing	77,421	74,725	2,696	67,423	9,998	20,996	19,946	1,051	19,419	1,577	11,590	(2,493)	694
Equity Synthetic	6,470	6,762	(292)	13,000	(6,530)	3,953	4,174	(220)	7,300	(3,347)	4,274	(391)	70
Clearing and Execution	1	0	1	0	1	0	0	0	0	0	0	0	0
Structured Transactions	48	48	0	250	(202)	48	48	0	250	(202)	13	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***83,939***	***81,534***	***2,405***	***80,673***	***3,266***	***24,997***	***24,167***	***830***	***26,969***	***(1,972)***	***15,877***	***(2,884)***	***764***
Total Prime Services Americas	***183,369***	***286,368***	***(102,999)***	***153,331***	***30,038***	***30,772***	***30,212***	***560***	***30,019***	***753***	***18,791***	***(2,884)***	***1,154***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 28-Sep-07	Prior 25-Sep-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 28-Sep-07	Prior 25-Sep-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	31,891	34,440	(2,549)	17,300	14,591	16,963	19,957	(2,994)	12,300	4,663	25,167	(9,148)	43
High Grade Credit	1,853	1,867	(14)	1,555	298	1,019	984	35	1,000	19	1,795	(857)	46
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	4,292	4,366	(75)	4,000	292	4,281	4,351	(70)	4,000	281	4,504	(421)	0
Securitized Products	11,358	11,324	34	8,375	2,983	11,313	11,279	34	8,000	3,313	10,764	(407)	6
Real Estate	18,923	18,146	777	17,250	1,673	18,874	18,097	777	17,000	1,874	18,604	(242)	484
High Yield	4,197	4,065	133	4,900	(703)	3,671	3,521	150	4,000	(329)	4,079	(459)	33
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	0	0	0			0	0	0			0	0	0
Energy Trading	110	130	(19)	0	110	110	120	(10)	0	110	111	(1)	0
Foreign Exchange	528	489	39	750	(222)	414	403	11	700	(286)	444	(65)	0
FID Corporate	867	797	71	10,752	(9,885)	75	5	71	7,785	(7,710)	4	0	71
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	302	302	1	40	262	302	302	1	0	302	302	0	0
IBD Loans	1,960	1,760	200	2,000	(40)	1,960	1,760	200	2,000	(40)	1,960	0	0
Total FID Core:	***76,282***	***77,685***	***(1,402)***	***66,922***	***9,360***	***58,982***	***60,778***	***(1,797)***	***56,785***	***2,197***	***67,735***	***(11,600)***	***683***
Total FID Prime Services:	***18,109***	***22,535***	***(4,427)***	***20,400***	***(2,291)***	***836***	***462***	***374***	***250***	***586***	***14***	***0***	***706***
Total FID Europe	**94,391**	**100,220**	**(5,829)**	**87,322**	**7,069**	**59,818**	**61,240**	**(1,422)**	**57,035**	**2,783**	**67,750**	**(11,600)**	**1,390**
Execution Services	1,850	1,809	40	3,100	(1,250)	1,757	1,701	55	2,200	(443)	1,063	(44)	626
Convertible Products	822	967	(145)	1,640	(818)	742	731	11	1,400	(658)	679	0	63
Volatility	24,034	23,075	959	21,115	2,919	22,085	21,145	940	19,500	2,585	19,258	(126)	937
Equities Strategies	557	552	5	663	(106)	496	493	3	550	(54)	499	(17)	2
Firm Relationship Loans	471	470	1	450	21	471	470	1	450	21	471	0	0
Equity Corporate	23	23	(0)	375	(352)	23	23	(0)	375	(352)	23	0	0
Total Equities Core:	***27,757***	***26,897***	***860***	***27,343***	***414***	***25,574***	***24,563***	***1,011***	***24,475***	***1,099***	***21,993***	***(187)***	***1,629***
Total Equities Prime Services:	***29,525***	***29,028***	***497***	***32,550***	***(3,025)***	***9,016***	***8,417***	***599***	***12,900***	***(3,884)***	***6,314***	***(3,234)***	***495***
Total Equities Europe	**57,282**	**55,925**	**1,357**	**59,893**	**(2,611)**	**34,590**	**32,980**	**1,610**	**37,375**	**(2,785)**	**28,307**	**(3,421)**	**2,124**
Global Principal Strategies	1,065	1,032	33	0	1,065	752	708	44	0	752	978	(242)	3
Global Trading Strategies	287	293	(6)	800	(513)	246	251	(5)	675	(429)	241	0	3
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***1,352***	***1,325***	***27***	***800***	***552***	***998***	***959***	***38***	***675***	***323***	***1,218***	***(242)***	***7***
Asset Management	1,360	1,357	3	1,407	(47)	1,360	1,357	3	1,266	94	959	0	11
Private Equity	425	424	1	727	(302)	425	424	1	710	(285)	425	0	0
Total IMD	***1,785***	***1,781***	***4***	***2,134***	***(349)***	***1,785***	***1,781***	***4***	***1,976***	***(191)***	***1,383***	***0***	***11***
Investment Banking Division	141	140	0	0	141	141	140	0	0	141	141	0	0
Treasury	1	1	0	0	1	1	1	0	0	1	1	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***141***	***141***	***0***	***0***	***141***	***141***	***141***	***0***	***0***	***141***	***141***	***0***	***0***
Total All Other Europe	**3,278**	**3,247**	**31**	**2,934**	**344**	**2,924**	**2,882**	**42**	**2,651**	**273**	**2,743**	**(242)**	**17**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

Grand Totals Europe	**154,951**	**159,392**	**(4,441)**	**150,149**	**4,802**	**97,332**	**97,102**	**230**	**97,061**	**271**	**98,799**	**(15,263)**	**3,531**
Liquid Markets Financing	14,979	17,997	(3,018)	10,700	4,279	783	404	378	0	783	2	0	692
Credit Financing	2,984	4,405	(1,421)	9,250	(6,266)	14	18	(4)	0	14	0	0	14
Clearing and Execution	107	94	13	0	107	0	0	0	0	0	0	0	0
FID Structured Transactions	39	39	0	450	(411)	39	39	0	250	(211)	13	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***18,109***	***22,535***	***(4,427)***	***20,400***	***(2,291)***	***836***	***462***	***374***	***250***	***586***	***14***	***0***	***706***
Equity Financing	27,234	26,176	1,058	28,600	(1,366)	6,962	6,333	630	10,450	(3,488)	3,387	(2,072)	479
Equity Synthetic	2,034	2,806	(772)	3,500	(1,466)	1,796	2,038	(242)	2,200	(404)	2,914	(1,163)	13
Clearing and Execution	4	5	(1)	0	4	4	4	(1)	0	4	0	(0)	4
Structured Transactions	253	41	212	450	(197)	253	41	212	250	3	13	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***29,525***	***29,028***	***497***	***32,550***	***(3,025)***	***9,016***	***8,417***	***599***	***12,900***	***(3,884)***	***6,314***	***(3,234)***	***495***
Total Prime Services Europe	***47,634***	***51,564***	***(3,930)***	***52,950***	***(5,316)***	***9,852***	***8,878***	***974***	***13,150***	***(3,298)***	***6,329***	***(3,234)***	***1,201***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 28-Sep-07	Prior 25-Sep-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 28-Sep-07	Prior 25-Sep-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	20,370	20,518	(148)	16,000	4,370	9,977	10,073	(96)	7,500	2,477	10,456	(835)	0
High Grade Credit	1,115	1,073	42	2,020	(905)	996	956	40	1,500	(504)	1,290	(344)	15
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	1,860	1,870	(10)	1,550	310	1,851	1,859	(7)	1,500	351	1,860	(8)	0
Securitized Products	2,106	1,846	260	2,000	106	2,106	1,846	260	2,000	106	2,103	0	0
Real Estate	9,396	8,721	675	7,000	2,396	9,396	8,721	675	7,000	2,396	9,401	(5)	0
High Yield	2,313	2,253	60	2,000	313	2,250	2,191	60	2,000	250	2,240	(34)	8
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	0	0	0			0	0	0			0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	219	219	0	500	(281)	199	199	(0)	500	(301)	199	0	0
FID Corporate	99	112	(13)	4,939	(4,840)	99	112	(13)	1,862	(1,763)	35	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***37,479***	***36,613***	***866***	***36,009***	***1,470***	***26,875***	***25,957***	***918***	***23,862***	***3,013***	***27,584***	***(1,227)***	***23***
Total FID Prime Services:	***3,989***	***15,768***	***(11,779)***	***10,000***	***(6,011)***	***44***	***45***	***(0)***	***0***	***44***	***0***	***0***	***44***
Total FID Asia	**41,468**	**52,381**	**(10,913)**	**46,009**	**(4,541)**	**26,919**	**26,001**	**918**	**23,862**	**3,057**	**27,584**	**(1,227)**	**67**
Execution Services / Liquid Market	1,508	1,404	104	1,675	(167)	1,476	1,388	87	1,625	(149)	1,091	0	92
Convertible Products	438	419	18	578	(140)	425	407	19	578	(152)	396	0	19
Volatility	7,176	6,868	308	5,922	1,254	6,865	6,572	294	5,725	1,140	6,422	0	62
Equities Strategies	3,267	3,543	(276)	3,900	(633)	2,385	2,655	(270)	2,750	(365)	2,278	0	7
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	454	409	46	435	19	420	371	49	428	(8)	34	0	0
Total Equities Core:	***12,842***	***12,643***	***200***	***12,510***	***332***	***11,571***	***11,393***	***178***	***11,106***	***465***	***10,222***	***0***	***180***
Total Equities Prime Services:	***15,229***	***15,179***	***50***	***14,200***	***1,029***	***5,822***	***5,093***	***730***	***6,250***	***(428)***	***3,259***	***(645)***	***207***
Total Equities Asia	**28,071**	**27,822**	**249**	**26,710**	**1,361**	**17,393**	**16,485**	**908**	**17,356**	**37**	**13,482**	**(645)**	**388**
Global Principal Strategies	928	924	4	0	928	883	879	4	0	883	930	(47)	0
Global Trading Strategies	552	471	81	350	202	552	471	81	300	252	477	0	62
Global Opportunities Group	450	705	(255)	600	(150)	395	647	(252)	600	(205)	397	(2)	0
Direct Principal Investments	185	183	1	0	185	185	183	1	0	185	185	0	0
Total Principal Investing	***2,115***	***2,283***	***(168)***	***950***	***1,165***	***2,015***	***2,180***	***(166)***	***900***	***1,115***	***1,988***	***(49)***	***62***
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	15	14	1	43	(28)	15	14	1	43	(28)	15	0	0
Total IMD	***15***	***14***	***1***	***43***	***(28)***	***15***	***14***	***1***	***43***	***(28)***	***15***	***0***	***0***
Investment Banking Division	69	69	0	0	69	69	69	0	0	69	69	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***69***	***69***	***0***	***0***	***69***	***69***	***69***	***0***	***0***	***69***	***69***	***0***	***0***
Total All Other Asia	**2,199**	**2,366**	**(167)**	**993**	**1,206**	**2,098**	**2,263**	**(165)**	**943**	**1,155**	**2,072**	**(49)**	**62**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
September 28, 2007

USD millions

Grand Totals Asia	**71,738**	**82,569**	**(10,831)**	**73,712**	**(1,974)**	**46,410**	**44,750**	**1,660**	**42,161**	**4,250**	**43,138**	**(1,921)**	**516**
Liquid Markets Financing	3,989	15,768	(11,779)	10,000	(6,011)	44	45	(0)	0	44	0	0	44
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***3,989***	***15,768***	***(11,779)***	***10,000***	***(6,011)***	***44***	***45***	***(0)***	***0***	***44***	***0***	***0***	***44***
Equity Financing	11,197	11,593	(396)	9,700	1,497	2,673	2,399	273	3,250	(577)	1,017	(645)	180
Equity Synthetic	4,032	3,586	446	4,500	(468)	3,149	2,693	456	3,000	149	2,242	0	28
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***15,229***	***15,179***	***50***	***14,200***	***1,029***	***5,822***	***5,093***	***730***	***6,250***	***(428)***	***3,259***	***(645)***	***207***
Total Prime Services Asia	***19,218***	***30,947***	***(11,729)***	***24,200***	***(4,982)***	***5,866***	***5,137***	***729***	***6,250***	***(384)***	***3,259***	***(645)***	***251***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: 27-Sep-07

AMERICAS	Asset Breakout (for Current Day)					Americas Asset Breakout (for Prior Day)							
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	577	30,327	0	0	(38,499)	38,491	(3,349)	74	577	28,157	0	0	(35,699)
High Grade Credit	94	1,953	1,193	0	(3,173)	9,644	(247)	311	13	1,777	1,291	0	(3,246)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	1	202	16	0	(207)	4,903	(5)	13	1	194	16	0	(201)
Securitized Products	1,264	2,407	66	199	(3,246)	68,286	(15)	262	965	2,286	64	199	(4,076)
Real Estate	0	624	0	0	(619)	33,045	0	30	0	687	0	0	(629)
High Yield	16	151	840	0	(1,142)	8,181	(5)	7	16	145	845	0	(1,131)
Municipal Bonds	2	292	64	0	(376)	3,697	0	0	2	293	65	0	(561)
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	94	187	25	0	0	2,319	0	0	94	258	15	0	0
Energy Trading	26	0	0	297	0	1,327	0	0	26	0	0	297	0
Foreign Exchange	0	0	0	0	0	3,033	(14)	0	0	0	0	0	(0)
FID Corporate	1,080	3,242	0	2,690	0	0	0	0	1,080	2,589	0	2,690	0
Insurance Products Group	0	0	0	0	0	55	0	0	0	0	0	0	0
FID Corp Loans	0	0	39	0	(78)	1,575	0	0	0	0	39	0	(78)
IBD Loans	2	0	0	9	0	4,040	0	0	2	0	0	9	0
Total FID Core:	***3,156***	***39,384***	***2,244***	***3,194***	***(47,341)***	***178,596***	***(3,635)***	***697***	***2,776***	***36,386***	***2,335***	***3,194***	***(45,622)***
Total FID Prime Services:	***2,472***	***34,022***	***54,457***	***5,176***	***(5,021)***	***4,321***	***0***	***508***	***1,216***	***88,018***	***105,595***	***5,176***	***(4,298)***
Total FID Americas	**5,627**	**73,406**	**56,701**	**8,370**	**(52,362)**	**182,918**	**(3,635)**	**1,205**	**3,992**	**124,403**	**107,930**	**8,370**	**(49,920)**
Execution Services / Liquid Market	277	78	3,206	0	**(2,481)**	5,152	(122)	39	277	78	3,391	0	(2,520)
Convertible Products	19	0	734	0	(926)	3,338	(3)	0	19	0	730	0	(917)
Volatility	216	455	2,706	0	(4,460)	5,373	(118)	1	110	455	2,712	0	(4,518)
Equities Strategies	4	0	408	0	(419)	1,109	(17)	2	4	0	418	0	(405)
Firm Relationship Loans	0	0	0	0	0	1,632	0	0	0	0	0	0	0
Equity Corporate	16	177	0	36	0	90	0	0	16	177	0	36	(0)
Total Equities Core:	***532***	***710***	***7,054***	***36***	(8,286)	***16,693***	***(260)***	***41***	***427***	***710***	***7,252***	***36***	***(8,360)***
Total Equities Prime Services:	***11,240***	***7,204***	***27,267***	***24,471***	(3,920)	***16,545***	***(2,665)***	***862***	***9,425***	***6,545***	***27,104***	***23,718***	***(4,003)***
Total Equities Americas	**11,772**	**7,914**	**34,321**	**24,507**	**(12,206)**	**33,238**	**(2,925)**	**903**	**9,852**	**7,255**	**34,356**	**23,754**	**(12,363)**
Global Principal Strategies	10	618	412	0	(967)	4,064	(38)	0	10	608	406	0	(963)
Global Trading Strategies	0	161	305	0	(456)	5,352	(119)	0	0	182	300	0	(440)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	101	0	0	0	0	0	0	0
Total Principal Investing	***10***	***780***	***717***	***0***	***(1,423)***	***9,517***	***(158)***	***0***	***10***	***789***	***705***	***0***	***(1,402)***
Asset Management	1,971	27	0	3,077	(0)	3,608	0	3	1,969	27	0	3,077	(3)
Private Equity	0	0	0	153	0	5,909	0	0	0	0	0	151	0
Total IMD	***1,971***	***27***	***0***	***3,230***	***(0)***	***9,517***	***0***	***3***	***1,969***	***27***	***0***	***3,227***	***(3)***
Investment Banking Division	69	0	0	0	0	144	0	0	69	0	0	0	0
Treasury	6,631	20,330	500	0	0	10,934	0	0	7,215	0	0	0	0
Corporate Other Assets / Investments	13,072	1,000	1,000	208	0	857	0	0	13,058	1,000	1,000	208	0
Total Non-Core	***19,773***	***21,330***	***1,500***	***208***	***0***	***11,935***	***0***	***0***	***20,342***	***1,000***	***1,000***	***208***	***0***
Total All Other Americas	**21,754**	**22,137**	**2,218**	**3,438**	**(1,423)**	**30,969**	**(158)**	**3**	**22,321**	**1,816**	**1,706**	**3,435**	**(1,406)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: 27-Sep-07

Grand Totals Americas	**39,154**	**103,456**	**93,240**	**36,315**	**(65,991)**	**247,125**	**(6,718)**	**2,111**	**36,165**	**133,475**	**143,992**	**35,559**	**(63,688)**
Liquid Markets Financing	1,265	21,048	44,077	66	(4,917)	3,675	0	181	12	72,848	93,949	66	(4,194)
Credit Financing	194	12,304	10,331	0	**(9)**	577	0	300	191	14,399	11,597	0	(9)
Clearing and Execution	0	624	0	0	**(0)**	56	0	27	0	676	0	0	(0)
FID Structured Transactions	35	46	49	0	**(95)**	13	0	0	35	95	49	0	(95)
FID Futures	979	0	0	5,110	0	0	0	0	979	0	0	5,110	0
Total FID Prime Services:	***2,472***	***34,022***	***54,457***	***5,176***	**(5,021)**	***4,321***	***0***	***508***	***1,216***	***88,018***	***105,595***	***5,176***	***(4,298)***
Equity Financing	11,206	7,105	24,849	24,471	(1,434)	12,047	(2,274)	782	9,391	6,446	24,615	23,718	(1,492)
Equity Synthetic	0	99	2,417	0	(2,485)	4,484	(391)	80	0	99	2,489	0	(2,511)
Clearing and Execution	0	0	1	0	(1)	0	0	0	0	0	0	0	(0)
Structured Transactions	35	0	0	0	(0)	13	0	0	35	0	0	0	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***11,240***	***7,204***	***27,267***	***24,471***	**(3,920)**	***16,545***	***(2,665)***	***862***	***9,425***	***6,545***	***27,104***	***23,718***	***(4,003)***
Total Prime Services Americas	***13,712***	***41,225***	***81,724***	***29,647***	***(8,941)***	***20,866***	***(2,665)***	***1,370***	***10,641***	***94,563***	***132,699***	***28,894***	***(8,301)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: **27-Sep-07**

EUROPE	eakout (for Current Day)					Europe	Asset Breakout (for Prior Day)						
						Net BS							
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	901	14,928	0	0	(15,874)	25,869	(6,155)	130	113	14,482	0	0	(15,609)
High Grade Credit	34	834	0	0	(854)	1,835	(877)	26	0	883	0	0	(864)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	197	11	0	0	(27)	4,470	(291)	0	172	15	0	0	(27)
Securitized Products	950	0	0	45	(0)	10,770	(355)	7	856	0	0	45	(0)
Real Estate	28	50	0	0	(50)	18,540	(925)	482	0	49	0	0	(49)
High Yield	18	526	0	0	(539)	3,939	(448)	29	0	544	0	0	(568)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	(9)	111	(1)	10	0	9	0	0	(9)
Foreign Exchange	34	114	0	0	(132)	468	(65)	0	0	86	0	0	(125)
FID Corporate	0	0	0	792	0	4	0	0	0	0	0	792	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	302	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	(0)	1,760	0	0	0	0	0	0	(0)
Total FID Core:	***2,163***	***16,463***	***0***	***837***	***(17,486)***	***68,069***	***(9,116)***	***684***	***1,141***	***16,069***	***0***	***837***	***(17,252)***
Total FID Prime Services:	***115***	***14,598***	***2,764***	***0***	***(218)***	***14***	***0***	***421***	***26***	***18,540***	***3,534***	***0***	***(231)***
Total FID Europe	**2,279**	**31,061**	**2,764**	**837**	**(17,704)**	**68,083**	**(9,116)**	**1,105**	**1,167**	**34,609**	**3,534**	**837**	**(17,483)**
Execution Services	112	0	93	0	**(468)**	1,025	(48)	708	16	0	108	0	(464)
Convertible Products	0	0	80	0	(351)	671	(0)	60	0	157	79	0	(346)
Volatility	2,016	0	1,949	0	(13,497)	19,195	(454)	771	1,633	0	1,931	0	(13,786)
Equities Strategies	12	0	61	0	(108)	512	(18)	0	0	0	58	0	(114)
Firm Relationship Loans	0	0	0	0	0	470	0	0	0	0	0	0	0
Equity Corporate	0	0	0	0	0	23	0	0	0	0	0	0	0
Total Equities Core:	***2,139***	***0***	***2,183***	***0***	(14,424)	***21,896***	***(521)***	***1,539***	***1,649***	***157***	***2,176***	***0***	***(14,710)***
Total Equities Prime Services:	***5,441***	***383***	***6,155***	***13,972***	(9,544)	***6,525***	***(3,018)***	***528***	***4,382***	***415***	***6,128***	***14,068***	***(9,454)***
Total Equities Europe	**7,580**	**383**	**8,338**	**13,972**	**(23,968)**	**28,420**	**(3,539)**	**2,067**	**6,031**	**572**	**8,305**	**14,068**	**(24,164)**
Global Principal Strategies	12	313	0	0	(333)	975	(271)	3	0	324	0	0	(345)
Global Trading Strategies	2	41	0	0	(33)	243	0	8	0	42	0	0	(36)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***14***	***354***	***0***	***0***	**(366)**	***1,218***	***(271)***	***12***	***0***	***366***	***0***	***0***	***(382)***
Asset Management	391	0	0	0	(8)	958	0	8	391	0	0	0	(0)
Private Equity	0	0	0	0	0	424	0	0	0	0	0	0	0
Total IMD	***391***	***0***	***0***	***0***	**(8)**	***1,382***	***0***	***8***	***391***	***0***	***0***	***0***	***(0)***
Investment Banking Division	0	0	0	0	0	140	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***0***	**0**	***141***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Europe	**405**	**354**	**0**	**0**	**(374)**	**2,742**	**(271)**	**20**	**391**	**366**	**0**	**0**	**(382)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: 27-Sep-07

Grand Totals Europe	**10,264**	**31,798**	**11,102**	**14,809**	**(42,047)**	**99,245**	**(12,925)**	**3,192**	**7,589**	**35,546**	**11,839**	**14,906**	**(42,029)**
Liquid Markets Financing	89	12,901	1,384	0	(218)	2	0	403	0	15,538	2,055	0	(231)
Credit Financing	0	1,590	1,380	0	**(0)**	0	0	18	0	2,908	1,479	0	(0)
Clearing and Execution	0	107	0	0	**0**	0	0	0	0	94	0	0	0
FID Structured Transactions	26	0	0	0	**0**	13	0	0	26	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***115***	***14,598***	***2,764***	***0***	**(218)**	***14***	***0***	***421***	***26***	***18,540***	***3,534***	***0***	***(231)***
Equity Financing	5,169	383	5,917	13,972	(8,013)	3,738	(1,984)	497	4,081	415	5,360	14,068	(7,941)
Equity Synthetic	32	0	237	0	(1,346)	2,771	(1,034)	26	274	0	768	0	(1,329)
Clearing and Execution	0	0	0	0	0	0	0	4	0	0	1	0	(0)
Structured Transactions	240	0	0	0	(185)	15	0	0	26	0	0	0	(184)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***5,441***	***383***	***6,155***	***13,972***	**(9,544)**	***6,525***	***(3,018)***	***528***	***4,382***	***415***	***6,128***	***14,068***	***(9,454)***
Total Prime Services Europe	***5,556***	***14,981***	***8,919***	***13,972***	***(9,762)***	***6,539***	***(3,018)***	***949***	***4,408***	***18,954***	***9,663***	***14,068***	***(9,685)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: **27-Sep-07**

ASIA	Asset Breakout (for Current Day)					Asia	Asset Breakout (for Prior Day)							
						Net BS								
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	356	7,247	3,147	0	(10,079)	10,610	(609)	0	73	7,329	3,116	0	(10,182)
High Grade Credit	36	119	0	0	(120)	1,243	(286)	0	0	117	0	0	(119)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	0	8	0	0	0	1,868	(9)	0	0	11	0	0	0
Securitized Products	3	0	0	0	(73)	1,846	0	0	0	0	0	0	(73)
Real Estate	0	0	0	0	(0)	8,726	(5)	0	0	0	0	0	(0)
High Yield	37	62	0	0	(62)	2,185	(34)	7	33	62	0	0	(62)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	0	21	0	0	0	199	0	0	0	20	0	0	0
FID Corporate	63	0	0	0	(0)	35	0	0	76	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***494***	***7,458***	***3,147***	***0***	***(10,336)***	***26,711***	***(944)***	***7***	***182***	***7,541***	***3,116***	***0***	***(10,437)***
Total FID Prime Services:	***0***	***6,679***	***(2,735)***	***0***	***(22)***	***0***	***0***	***45***	***0***	***7,325***	***8,399***	***0***	***(21)***
Total FID Asia	**494**	**14,137**	**412**	**0**	**(10,359)**	**26,711**	**(944)**	**51**	**182**	**14,865**	**11,515**	**0**	**(10,458)**
Execution Services / Liquid Market	292	0	32	0	**(25)**	1,078	0	88	222	0	15	0	(48)
Convertible Products	11	0	12	0	(66)	396	0	11	0	0	12	0	(67)
Volatility	381	0	311	0	(1,178)	6,464	0	39	68	0	297	0	(1,179)
Equities Strategies	99	0	882	0	(9,176)	2,524	0	70	62	0	887	0	(226)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	385	0	0	35	0	34	0	0	336	0	0	38	0
Total Equities Core:	***1,168***	***0***	***1,237***	***35***	(10,445)	***10,497***	***0***	***207***	***689***	***0***	***1,212***	***38***	***(1,520)***
Total Equities Prime Services:	***3,001***	***164***	***3,348***	***5,894***	(1,477)	***3,292***	***(606)***	***212***	***2,194***	***177***	***3,980***	***5,929***	***(1,441)***
Total Equities Asia	**4,169**	**164**	**4,585**	**5,928**	**(11,922)**	**13,789**	**(606)**	**419**	**2,883**	**177**	**5,192**	**5,967**	**(2,961)**
Global Principal Strategies	0	45	0	0	(49)	935	(59)	3	0	45	0	0	(48)
Global Trading Strategies	13	0	0	0	0	471	0	0	0	0	0	0	0
Global Opportunities Group	0	55	0	0	(63)	646	(1)	3	0	58	0	0	(57)
Direct Principal Investments	0	0	0	0	0	183	0	0	0	0	0	0	0
Total Principal Investing	***13***	***101***	***0***	***0***	**(111)**	***2,235***	***(60)***	***6***	***0***	***103***	***0***	***0***	***(105)***
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	0	0	0	0	0	14	0	0	0	0	0	0	0
Total IMD	***0***	***0***	***0***	***0***	**0**	***14***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Investment Banking Division	0	0	0	0	0	69	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***0***	**0**	***69***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Asia	**13**	**101**	**0**	**0**	**(111)**	**2,318**	**(60)**	**6**	**0**	**103**	**0**	**0**	**(105)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

USD millions

Prior Day is: 27-Sep-07

Grand Totals Asia	**4,677**	**14,402**	**4,997**	**5,928**	**(22,392)**	**42,818**	**(1,610)**	**476**	**3,065**	**15,145**	**16,706**	**5,967**	**(13,524)**
Liquid Markets Financing	0	6,679	(2,735)	0	(22)	0	0	45	0	7,325	8,399	0	(21)
Credit Financing	0	0	0	0	**0**	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	**0**	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	**0**	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***0***	***6,679***	***(2,735)***	***0***	**(22)**	***0***	***0***	***45***	***0***	***7,325***	***8,399***	***0***	***(21)***
Equity Financing	2,121	0	2,631	5,894	(0)	1,024	(606)	208	1,773	0	3,264	5,929	(0)
Equity Synthetic	880	164	718	0	(1,477)	2,268	0	4	421	177	716	0	(1,441)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***3,001***	***164***	***3,348***	***5,894***	**(1,477)**	***3,292***	***(606)***	***212***	***2,194***	***177***	***3,980***	***5,929***	***(1,441)***
Total Prime Services Asia	***3,001***	***6,844***	***614***	***5,894***	***(1,499)***	***3,292***	***(606)***	***257***	***2,194***	***7,502***	***12,379***	***5,929***	***(1,462)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Balance Sheet (Day-on-Day Change)

USD millions Current Day is: 28-Sep-07 Prior Day is 27-Sep-07

AMERICAS	Americas		Asset Breakout (Change)							
	|--- Change ---|		|---------- *Net BS* ----------|						FAS 140/	TD
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Cash Shorts
Global Rates	374	(1,796)	(1,590)	(239)	33	0	2,171	0	0	(2,801)
High Grade Credit	409	331	348	(48)	(50)	81	176	(98)	0	73
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	33	26	(24)	(0)	50	0	7	0	0	(6)
Securitized Products	(2,866)	(2,989)	(3,288)	(0)	1	298	121	1	(0)	830
Real Estate	(19)	44	49	0	(5)	0	(63)	0	0	10
High Yield	(109)	(111)	(109)	0	(2)	0	6	(5)	0	(11)
Municipal Bonds	49	50	50	0	0	0	(1)	(0)	0	185
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	249	310	264	0	46	0	(72)	10	0	0
Energy Trading	(0)	(0)	(0)	0	0	0	0	0	0	0
Foreign Exchange	67	68	68	(0)	(0)	0	(0)	0	0	0
FID Corporate	652	0	0	0	0	0	652	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	14	14	14	0	0	0	(0)	0	0	(0)
IBD Loans	(79)	(79)	(79)	0	0	0	0	0	0	0
Total FID Core:	***(1,226)***	***(4,133)***	***(4,297)***	***(287)***	***72***	***380***	***2,998***	***(91)***	***(0)***	***(1,719)***
Total FID Prime Services:	***(105,404)***	***(270)***	***(1,407)***	***0***	***(119)***	***1,256***	***(53,996)***	***(51,138)***	***0***	***(723)***
Total FID Americas	**(106,629)**	**(4,403)**	**(5,705)**	**(287)**	**(47)**	**1,636**	**(50,998)**	**(51,229)**	**(0)**	**(2,443)**
Execution Services / Liquid Market	(230)	(44)	(58)	8	5	0	0	(185)	0	39
Convertible Products	(27)	(31)	(31)	(0)	0	0	0	4	0	(9)
Volatility	384	391	285	(2)	1	106	0	(6)	0	58
Equities Strategies	(26)	(16)	(17)	(0)	1	0	0	(10)	0	(14)
Firm Relationship Loans	32	32	32	0	0	0	0	0	0	0
Equity Corporate	(54)	(54)	(54)	0	0	0	0	0	0	0
Total Equities Core:	***81***	***278***	***159***	***6***	***8***	***106***	***0***	***(198)***	***0***	***74***
Total Equities Prime Services:	***2,405***	***830***	***(667)***	***(220)***	***(98)***	***1,815***	***659***	***163***	***753***	***83***
Total Equities Americas	**2,485**	**1,109**	**(509)**	**(214)**	**(90)**	**1,921**	**659**	**(35)**	**753**	**157**
Global Principal Strategies	32	14	7	7	0	0	11	7	0	(4)
Global Trading Strategies	(284)	(269)	(258)	(11)	0	0	(20)	5	0	(16)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***(252)***	***(255)***	***(250)***	***(4)***	***0***	***0***	***(9)***	***12***	***0***	***(20)***
Asset Management	60	60	56	0	2	2	(0)	(0)	(0)	3
Private Equity	(654)	(656)	(656)	0	0	0	0	0	2	0
Total IMD	***(593)***	***(596)***	***(600)***	***0***	***2***	***2***	***(0)***	***(0)***	***2***	***3***
Investment Banking Division	212	212	212	0	0	0	0	0	0	0
Treasury	14,853	(5,977)	(5,393)	0	0	(584)	20,330	500	0	0
Corporate Other Assets / Investments	(209)	(209)	(223)	0	0	14	0	0	0	0
Total Non-Core	***14,856***	***(5,974)***	***(5,404)***	***0***	***0***	***(570)***	***20,330***	***500***	***0***	***0***
Total All Other Americas	**14,011**	**(6,824)**	**(6,254)**	**(4)**	**2**	**(567)**	**20,320**	**512**	**2**	**(17)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	28-Sep-07			Prior Day is	27-Sep-07			
Grand Totals Americas	**(90,133)**	**(10,118)**	**(12,468)**	**(505)**	**(135)**	**2,989**	**(30,019)**	**(50,752)**	**755**	**(2,303)**
Liquid Markets Financing	(101,978)	(307)	(1,492)	0	(68)	1,253	(51,800)	(49,871)	0	(724)
Credit Financing	(3,392)	(31)	(1)	0	(33)	3	(2,095)	(1,266)	0	0
Clearing and Execution	15	67	85	0	(18)	0	(52)	0	0	(0)
FID Structured Transactions	(49)	0	0	0	0	0	(49)	0	0	(0)
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(105,404)***	***(270)***	***(1,407)***	***0***	***(119)***	***1,256***	***(53,996)***	***(51,138)***	***0***	***(723)***
Equity Financing	2,696	1,051	(457)	(219)	(88)	1,815	659	233	753	58
Equity Synthetic	(292)	(220)	(210)	(1)	(9)	0	0	(72)	0	26
Clearing and Execution	1	0	(0)	0	0	0	0	1	0	(1)
Structured Transactions	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***2,405***	***830***	***(667)***	***(220)***	***(98)***	***1,815***	***659***	***163***	***753***	***83***
Total Prime Services Americas	***(102,999)***	***560***	***(2,075)***	***(220)***	***(216)***	***3,071***	***(53,337)***	***(50,975)***	***753***	***(641)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Balance Sheet (Day-on-Day Change)

USD millions Current Day is: 28-Sep-07 Prior Day is 27-Sep-07

EUROPE	Europe		Asset Breakout (Change)							
	--- Change ---		Net BS						FAS 140/	TD
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Cash Shorts
Global Rates	(2,549)	(2,994)	(702)	(2,993)	(87)	788	446	0	0	(265)
High Grade Credit	(14)	35	(40)	20	21	34	(49)	0	0	9
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(75)	(70)	35	(130)	0	25	(4)	0	0	(0)
Securitized Products	34	34	(6)	(52)	(1)	94	0	0	0	0
Real Estate	777	777	63	683	2	28	0	0	0	(0)
High Yield	133	150	140	(11)	4	18	(17)	0	0	29
Municipal Bonds	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0
Energy Trading	(19)	(10)	0	0	(10)	0	(9)	0	0	(0)
Foreign Exchange	39	11	(24)	(0)	0	34	28	(0)	0	(7)
FID Corporate	71	71	0	0	71	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1	1	1	0	0	0	0	0	0	0
IBD Loans	200	200	200	0	0	0	0	0	0	(0)
Total FID Core:	***(1,402)***	***(1,797)***	***(334)***	***(2,485)***	***(1)***	***1,022***	***394***	***(0)***	***0***	***(234)***
Total FID Prime Services:	***(4,427)***	***374***	***0***	***0***	***285***	***89***	***(3,942)***	***(770)***	***0***	***13***
Total FID Europe	**(5,829)**	**(1,422)**	**(334)**	**(2,485)**	**285**	**1,111**	**(3,548)**	**(770)**	**0**	**(221)**
Execution Services	40	55	38	3	(81)	95	0	(15)	0	(4)
Convertible Products	(145)	11	7	0	3	0	(157)	1	0	(5)
Volatility	959	940	63	328	166	383	0	18	0	289
Equities Strategies	5	3	(13)	2	2	12	0	2	0	6
Firm Relationship Loans	1	1	1	0	0	0	0	0	0	0
Equity Corporate	(0)	(0)	(0)	0	0	0	0	0	0	0
Total Equities Core:	***860***	***1,011***	***97***	***334***	***90***	***490***	***(157)***	***7***	***0***	***286***
Total Equities Prime Services:	***497***	***599***	***(211)***	***(216)***	***(33)***	***1,059***	***(31)***	***26***	***(97)***	***(90)***
Total Equities Europe	**1,357**	**1,610**	**(114)**	**118**	**57**	**1,549**	**(189)**	**33**	**(97)**	**196**
Global Principal Strategies	33	44	2	29	0	12	(10)	0	0	12
Global Trading Strategies	(6)	(5)	(2)	0	(5)	2	(1)	0	0	3
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	***27***	***38***	***(0)***	***29***	***(5)***	***14***	***(11)***	***0***	***0***	***15***
Asset Management	3	3	1	0	3	0	0	(0)	0	(8)
Private Equity	1	1	1	0	0	0	0	0	0	0
Total IMD	***4***	***4***	***1***	***0***	***3***	***0***	***0***	***(0)***	***0***	***(8)***
Investment Banking Division	0	0	0	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Europe	**31**	**42**	**1**	**29**	**(2)**	**14**	**(11)**	**(0)**	**0**	**7**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	28-Sep-07			Prior Day is	27-Sep-07			
Grand Totals Europe	**(4,441)**	**230**	**(446)**	**(2,338)**	**339**	**2,675**	**(3,748)**	**(737)**	**(97)**	**(18)**
Liquid Markets Financing	(3,018)	378	0	0	289	89	(2,637)	(671)	0	13
Credit Financing	(1,421)	(4)	0	0	(4)	0	(1,318)	(100)	0	(0)
Clearing and Execution	13	0	0	0	0	0	13	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(4,427)***	***374***	***0***	***0***	***285***	***89***	***(3,942)***	***(770)***	***0***	***13***
Equity Financing	1,058	630	(352)	(88)	(19)	1,088	(31)	557	(97)	(73)
Equity Synthetic	(772)	(242)	143	(129)	(14)	(242)	0	(530)	0	(16)
Clearing and Execution	(1)	(1)	0	(0)	(1)	0	0	(0)	0	0
Structured Transactions	212	212	(2)	0	0	214	0	0	0	(1)
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***497***	***599***	***(211)***	***(216)***	***(33)***	***1,059***	***(31)***	***26***	***(97)***	***(90)***
Total Prime Services Europe	***(3,930)***	***974***	***(211)***	***(216)***	***253***	***1,148***	***(3,973)***	***(744)***	***(97)***	***(77)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Global Consolidated Balance Sheet
Regional Balance Sheet (Day-on-Day Change)

USD millions Current Day is: 28-Sep-07 Prior Day is 27-Sep-07

ASIA	Asia		Asset Breakout (Change)							
	|--- Change ---|		|---------- Net BS ----------|							
	Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	(148)	(96)	(153)	(225)	0	283	(83)	31	0	102
High Grade Credit	42	40	48	(58)	15	36	2	0	0	(1)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(10)	(7)	(8)	1	0	0	(3)	0	0	0
Securitized Products	260	260	257	0	0	3	0	0	0	(0)
Real Estate	675	675	675	(0)	0	0	0	0	0	(0)
High Yield	60	60	55	0	1	4	0	0	0	(0)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	0	(0)	(0)	0	0	0	0	0	0	0
FID Corporate	(13)	(13)	0	0	0	(13)	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0
Total FID Core:	***866***	***918***	***873***	***(283)***	***16***	***312***	***(83)***	***31***	***0***	***101***
Total FID Prime Services:	***(11,779)***	***(0)***	***0***	***0***	***(0)***	***0***	***(645)***	***(11,134)***	***0***	***(1)***
Total FID Asia	**(10,913)**	**918**	**873**	**(283)**	**16**	**312**	**(728)**	**(11,103)**	**0**	**100**
Execution Services / Liquid Market	104	87	13	0	4	69	0	17	0	23
Convertible Products	18	19	(0)	0	8	11	0	(0)	0	1
Volatility	308	294	(42)	0	23	313	0	14	0	1
Equities Strategies	(276)	(270)	(246)	0	(62)	38	0	(6)	0	(8,951)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0
Equity Corporate	46	49	0	0	0	49	0	0	(4)	0
Total Equities Core:	***200***	***178***	***(275)***	***0***	***(27)***	***480***	***0***	***25***	***(4)***	***(8,925)***
Total Equities Prime Services:	***50***	***730***	***(33)***	***(39)***	***(5)***	***806***	***(13)***	***(631)***	***(36)***	***(36)***
Total Equities Asia	**249**	**908**	**(307)**	**(39)**	**(32)**	**1,286**	**(13)**	**(606)**	**(39)**	**(8,961)**
Global Principal Strategies	4	4	(5)	12	(3)	0	1	0	0	(1)
Global Trading Strategies	81	81	6	0	62	13	0	0	0	0
Global Opportunities Group	(255)	(252)	(249)	(1)	(3)	0	(3)	0	0	(6)
Direct Principal Investments	1	1	1	0	0	0	0	0	0	0
Total Principal Investing	***(168)***	***(166)***	***(247)***	***11***	***56***	***13***	***(2)***	***0***	***0***	***(7)***
Asset Management	0	0	0	0	0	0	0	0	0	0
Private Equity	1	1	1	0	0	0	0	0	0	0
Total IMD	***1***	***1***	***1***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Investment Banking Division	0	0	0	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0
Total Non-Core	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Asia	**(167)**	**(165)**	**(246)**	**11**	**56**	**13**	**(2)**	**0**	**0**	**(7)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	28-Sep-07			Prior Day is	27-Sep-07				
Grand Totals Asia	**(10,831)**	**1,660**	**320**	**(311)**	**40**	**1,611**	**(743)**	**(11,709)**	**(39)**	**(8,868)**
Liquid Markets Financing	(11,779)	(0)	0	0	(0)	0	(645)	(11,134)	0	(1)
Credit Financing	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(11,779)***	***(0)***	***0***	***0***	***(0)***	***0***	***(645)***	***(11,134)***	***0***	***(1)***
Equity Financing	(396)	273	(7)	(39)	(29)	348	0	(634)	(36)	(0)
Equity Synthetic	446	456	(26)	0	24	458	(13)	2	0	(36)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***50***	***730***	***(33)***	***(39)***	***(5)***	***806***	***(13)***	***(631)***	***(36)***	***(36)***
Total Prime Services Asia	***(11,729)***	***729***	***(33)***	***(39)***	***(5)***	***806***	***(658)***	***(11,765)***	***(36)***	***(37)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
FID Firm Financing Balance Sheet
Regional Breakout
September 28, 2007

USD millions

Consolidated	Gross Balance Sheet Assets					Net Balance Sheet Assets				
	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 28-Sep-07	Prior 27-Sep-07	Variance Incr/(Decr)	Net Target	Over (Under)
Americas										
Liquid	68,752	170,730	(101,978)			3,562	3,868	(307)		
Credit	14,446	17,177	(2,731)			943	876	67		
EMG	9,226	9,887	(661)			94	192	(98)		
Total Americas	***92,424***	***197,794***	***(105,370)***	***67,408***	***25,016***	***4,599***	***4,936***	***(337)***	***1,500***	***3,099***
Europe										
Liquid	14,979	17,997	(3,018)			694	404	289		
Credit	2,984	4,405	(1,421)			14	18	(4)		
Total Europe	***17,963***	***22,403***	***(4,440)***	***19,950***	***(1,987)***	***708***	***423***	***286***	***0***	***708***
Asia										
Liquid	3,989	15,768	(11,779)	10,000	(6,011)	44	45	(0)	0	44
Total Firm Financing:	**114,376**	**235,965**	**(121,589)**	**97,358**	**17,018**	**5,351**	**5,403**	**(52)**	**1,500**	**3,851**

Inquiries, call Jennifer Lum @ 3-6782 or Alik Basak @ 3-6795

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Prior Day is:

Consolidated	Asset Breakout (for Current Day)							Asset Bre		
	Net BS						FAS 140/	Net BS		
	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	Seg Cash/ Goodwill	Net Longs	Repo 105	Fails
Americas										
Liquid	2,184	0	113	1,265	21,048	44,077	66	3,675	0	181
Credit	573	0	181	188	5,543	7,960	0	574	0	117
EMG	4	0	85	6	6,760	2,371	0	3	0	183
Total Americas	***2,760***	***0***	***380***	***1,459***	***33,351***	***54,408***	***66***	***4,253***	***0***	***481***
Europe										
Liquid	2	0	692	0	12,901	1,384	0	2	0	403
Credit	0	0	14	0	1,590	1,380	0	0	0	18
Total Europe	***2***	***0***	***706***	***0***	***14,491***	***2,764***	***0***	***2***	***0***	***421***
Asia										
Liquid	0	0	44	0	6,679	(2,735)	0	0	0	45
Total Firm Financing:	**2,762**	**0**	**1,130**	**1,459**	**54,521**	**54,438**	**66**	**4,254**	**0**	**946**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Current Day is: 28-Sep-07
Prior Day is: 27-Sep-07

USD millions 27-Sep-07

Consolidated	eakout (for Prior Day)				Asset Breakout (Change)					
					Net BS					
	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows
Americas										
Liquid	12	72,848	93,949	66	(1,492)	0	(68)	1,253	(51,800)	(49,871)
Credit	185	7,071	9,230	0	(1)	0	64	3	(1,528)	(1,270)
EMG	6	7,328	2,367	0	0	0	(98)	0	(567)	4
Total Americas	***203***	***87,246***	***105,546***	***66***	***(1,492)***	***0***	***(101)***	***1,256***	***(53,895)***	***(51,138)***
Europe										
Liquid	0	15,538	2,055	0	0	0	289	0	(2,637)	(671)
Credit	0	2,908	1,479	0	0	0	(4)	0	(1,318)	(100)
Total Europe	***0***	***18,446***	***3,534***	***0***	***0***	***0***	***285***	***0***	***(3,955)***	***(770)***
Asia										
Liquid	0	7,325	8,399	0	0	0	(0)	0	(645)	(11,134)
Total Firm Financing:	**203**	**113,017**	**117,479**	**66**	**(1,492)**	**0**	**184**	**1,256**	**(58,496)**	**(63,041)**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Consolidated	FAS 140/ Seg Cash/ Goodwill
Americas	
Liquid	0
Credit	0
EMG	0
Total Americas	***0***
Europe	
Liquid	0
Credit	0
Total Europe	***0***
Asia	
Liquid	0
Total Firm Financing:	**0**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM AMERICAS									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-AMER					
					GLOBAL TRADING STRAT-AMER	5,095	-131	0	0
				GLOBAL TRADING STRAT-AMER Total		**5,095**	**-131**	**0**	**0**
			GLOBAL PRINCIPAL STRAT						
				GPS AMERICAS TRADING					
					AVIATION FINANCE	81	0	0	0
					CAPITAL STRUCTURE ARB	2,748	-29	1	0
					EQUITY LONG/SHORT	43	0	0	0
					GPS-PRIVATE EQUITY	222	0	5	0
					PHELPS-CREDIT	493	-2	0	0
					PRINCIPAL FIN-BROWNBACK	122	0	-11	0
					PRINCIPAL STRATEGIES	305	0	5	10
					PRINCIPAL STRATEGIES II	14	0	0	0
					STRUCTURED CREDIT	17	0	0	0
					GPS EMERGING MARKETS	26	0	0	0
				GPS AMERICAS TRADING Total		**4,071**	**-31**	**0**	**10**
				DIRECT PRINCIPAL INVESTMENTS					
					DIRECT PRINCIPAL-AMERICAS				
					DIRECT PRINCIPAL-AMERICAS	101	0	0	0
				DIRECT PRINCIPAL-AMERICAS Total		**101**	**0**	**0**	**0**
		GFS-PRINCIPAL INVESTING Total				**9,267**	**-162**	**0**	**10**
	PRINCIPAL INVESTING Total					**9,267**	**-162**	**0**	**10**
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV AMER PRE ALL					
					DIVISIONAL ADMIN AMER	58	0	0	0
				MORT CAP DIV AMER PRE ALL Total		**58**	**0**	**0**	**0**
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				**58**	**0**	**0**	**0**
	SUM MORTGAGE CAPITAL DIVISION Total					**58**	**0**	**0**	**0**
	SUM-BANKING DIVISION								
		GFS-BANKING DIVISION							
			ADVISORY						
				ADVISORY AMERICAS					
					ADVISORY AMERICAS	0	0	0	2
				ADVISORY AMERICAS Total		**0**	**0**	**0**	**2**
			BANKING CORPORATE						
				CORPORATE - AMERICAS					
					CORPORATE - AMERICAS	0	0	0	69
				CORPORATE - AMERICAS Total		**0**	**0**	**0**	**69**
			DCM ABS						
				DEBT ORIG-AMERICAS					
					DEBT ORIG-AMERICAS	0	0	0	0
				DEBT ORIG-AMERICAS Total		**0**	**0**	**0**	**0**
			LEVERAGED FINANCE						
				LF AMERICAS					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-BANI	GFS-BANKI	LEVERAGED FIN	LF AMERICAS	LF LOAN HOLDS	35	0	0	0
					LF LOANS	3,177	0	0	0
				LF AMERICAS Total		**3,212**	**0**	**0**	**0**
			OTHER						
				OTHER BANKING INDUST AMER					
					HG FIRM RELAT LOANS AMER	602	0	0	0
					HY FIRM RELAT LOANS AMER	137	0	0	0
					HY LOAN HOLDS AMER	9	0	0	0
					OTHER BANKING INDUST AMER	357	0	0	0
				OTHER BANKING INDUST AMER Total		**1,105**	**0**	**0**	**0**
		GFS-BANKING DIVISION Total				**4,317**	**0**	**0**	**71**
	SUM-BANKING DIVISION Total					**4,317**	**0**	**0**	**71**
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES AMERICAS					
					DISTRESSED & LEV EQ	-19	0	0	0
					FACILITATION	80	0	0	0
					OTHER CONVERTS AMERICAS	1,500	-3	0	19
					PRINCIPAL	1,745	0	0	0
				CONVERTIBLES AMERICAS Total		**3,307**	**-3**	**0**	**19**
			EQUITIES CORPORATE						
				EQUITIES CORP AMERICAS					
					EQ STRATEGIC INVESTMENTS	10	0	0	0
					HG FRL-AMERICAS	1,391	0	0	0
					HY FRL-AMERICAS	274	0	0	0
					OTHER	26	0	0	16
				EQUITIES CORP AMERICAS Total		**1,701**	**0**	**0**	**16**
				TAL-AMERICAS					
					TAL CORPORATE	0	0	0	0
				TAL-AMERICAS Total		**0**	**0**	**0**	**0**
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-AMERICAS	0	0	0	0
				NEW ISSUE EQTY Total		**0**	**0**	**0**	**0**
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-AMER					
					EQUITY STRATEGY LONG SHORT	900	-11	2	0
					IPB	17	0	0	0
					OPPORTUNITY FUND	97	0	1	4
					REAL IVOL	78	-7	0	0
				EQUITIES STRATEGIES-AMER Total		**1,092**	**-17**	**3**	**4**
			VOLATILITY AMERICAS						
				STRUCTURED VOL AMERICAS					
					CORRELATION - STR	610	-10	0	0
					INDEX - STR	187	0	0	0
					OTHER STR VOL AMERICAS	3,430	-27	1	112
					RISK AGGREGATION	0	0	0	0
					SINGLE STOCK - STR	1,431	-82	1	0
				STRUCTURED VOL AMERICAS Total		**5,658**	**-120**	**2**	**112**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-EQUI	GFS-EQUIT	LIQUID MARKETS AMERICAS						
				FLOW VOLATILITY AMERICAS					
					CORRELATION - FLOW	35	-9	0	0
					EXCHANGE TRADED FUNDS	940	0	0	0
					INDEX - FLOW	455	-2	0	0
					INDEX ARB	101	-3	0	0
					OTHER FLOW VOL AMERICA	53	0	0	0
					SINGLE STOCK - FLOW	2,218	-24	0	0
				FLOW VOLATILITY AMERICAS Total		**3,801**	**-38**	**0**	**0**
				PORTFOLIO AMERICAS					
					GUARANTEED OPEN/CLOSE	3	0	0	0
					GUARANTEED VWAP	0	0	0	0
					PROGRAM TRADING AMERICAS	-11	-7	18	0
					PROGRAMS BLIND RISK	37	-1	0	0
					SECTOR TRADING	6	0	0	0
					PORTFOLIO JV	13	0	0	0
				PORTFOLIO AMERICAS Total		**48**	**-8**	**18**	**0**
				SYSTEMATIC TRADING AMER					
					AMM	436	-20	0	0
					DELTA ONE - NQUANTS	31	0	0	0
				SYSTEMATIC TRADING AMER Total		**467**	**-20**	**0**	**0**
				EVENT DRIVEN-AMERICAS					
					EVENT DRIVEN FACILITATION	143	-46	1	12
					RISK ARB AMERICAS	224	0	7	0
				EVENT DRIVEN-AMERICAS Total		**367**	**-46**	**9**	**12**
				AMERICAS CASH					
					OTHER	126	0	0	0
					ATS PLATFORM	0	0	0	0
					BASIC MATERIALS	61	0	0	0
					CASH DIRECT MKT ACCESS	0	0	0	0
					CASH DIRECT TO MODEL	0	0	0	0
					CONSUMER PRODUCTS	30	0	0	0
					EMG EQUITIES-AMERICAS	47	0	9	0
					FINANCIAL INSTITUTIONS	44	-1	0	0
					HEALTHCARE	6	0	0	0
					PORTFOLIO-CASH ECON JV	0	0	8	0
					TECHNOLOGY	95	-1	0	0
					US LISTED EQUITIES 1	0	0	0	0
					WHOLESALE BUSINESS	2	0	0	0
					NEUBERGER	0	0	0	0
					TELECOM/MEDIA	0	0	0	265
					AGENCY DESK OTC TRADING	0	0	0	0
					NASDAQ	0	0	0	0
				AMERICAS CASH Total		**411**	**-2**	**18**	**265**
		GFS-EQUITIES Total				**16,852**	**-254**	**49**	**428**
	SUM-EQUITIES Total					**16,852**	**-254**	**49**	**428**
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO AMERICAS					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	nthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US	346	0	0	0
					CDO CASH-SYN HYBRID US	139	0	2	0
					CDO CREDIT STRATEGY US	53	0	0	1
					CDO HOUSE US	5	0	0	0
					CDO PRIMARY MANAGED US	2,449	0	51	0
					CDO SCP US	120	0	0	0
					CDO SCT US	193	0	0	0
					CDO SECONDARY US	1,564	-5	10	0
				CDO AMERICAS Total		**4,869**	**-5**	**63**	**1**
				CDO LATAM US					
					CDO EM STRUCTURED PRODUCTS US	9	0	0	0
				CDO LATAM US Total		**9**	**0**	**0**	**0**
			FID CORPORATE						
				FID CORP-LOANS AMERICAS					
					HG FIRM RELATIONSHIP LOANS	755	0	0	0
					HG LOAN HOLDS	4	0	0	0
					HY LOAN HOLDS	694	0	0	0
					HY-FIRM RELATIONSHIP LOANS	137	0	0	0
				FID CORP-LOANS AMERICAS Total		**1,589**	**0**	**0**	**0**
				FID CORPORATE AMERICAS					
					FID CORP AMER	0	0	0	1,080
				FID CORPORATE AMERICAS Total		**0**	**0**	**0**	**1,080**
				INSURANCE PROD GROUP-AMER					
					INSURANCE PROD GROUP AMER	56	0	0	0
				INSURANCE PROD GROUP-AMER Total		**56**	**0**	**0**	**0**
			FOREIGN EXCHANGE						
				FX AMERICAS					
					FX-FORWARD AMERICAS	1,472	0	0	0
					FX-OPTIONS AMERICAS	752	-14	0	0
					FX-CORP FEES/OTHER AMER	0	0	0	0
				FX AMERICAS Total		**2,225**	**-14**	**0**	**0**
				FX EM AMERICAS					
					LATIN AMERICA LOCALS-FX	877	0	0	0
				FX EM AMERICAS Total		**877**	**0**	**0**	**0**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT US					
					HG CAPITAL MANAGEMENT	0	0	0	0
					HG CREDIT STRATEGY US	87	0	0	0
					HG ESOTERIC US	231	0	0	0
					HG FLOW TRADING US	2,095	0	163	94
					HG HYBRID CAPITAL US	3,475	-138	3	0
					HG LOANS SYND US	549	0	0	0
					HG SHORT TERM CREDIT US	1,569	0	25	0
					HG YANKEE CREDIT TRADING US	954	-90	40	0
				HIGH GRADE CREDIT US Total		**8,960**	**-228**	**231**	**94**
				HIGH GRADE LATAM US					
					HG LATIN MARKETS	1,032	-67	30	0
				HIGH GRADE LATAM US Total		**1,032**	**-67**	**30**	**0**
			HIGH YIELD						
				HIGH YIELD PROP AMERICAS					

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LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US	280	-5	0	0
					HY PROP ENERGY US	711	0	0	0
				HIGH YIELD PROP AMERICAS Total		**991**	**-5**	**0**	**0**
				HIGH YIELD - AME					
					HY BONDS US	2,016	0	0	16
					HY CREDIT STRATEGY US	53	0	0	0
					HY DERIVATIVES JV SYND US	4	0	0	0
					HY DERIVATIVES US	177	0	2	0
					HY DISTRESSED US	797	0	0	0
					HY LOANS US	417	0	0	0
					HY STRUCTURED FINANCE JV US	0	0	0	0
					HY LOANS SYND US	3,196	0	0	0
				HIGH YIELD - AME Total		**6,660**	**0**	**2**	**16**
				HIGH YIELD LATAM US					
					HY CORPORATES LATAM	421	0	3	0
				HIGH YIELD LATAM US Total		**421**	**0**	**3**	**0**
			MUNICIPALS						
				MUNI DERIVATIVES					
					MUNIS DERIVATIVES	2,583	0	46	94
				MUNI DERIVATIVES Total		**2,583**	**0**	**46**	**94**
				MUNICIPAL BONDS					
					MUNI CORPORATE	1,200	0	0	0
					PROPRIETARY	320	0	0	0
					SECONDARY	98	0	0	0
					SECONDARY HIGH YIELD	1,031	0	0	0
					SHORT TERM	759	0	0	0
					STRUCTURED PRODUCTS	205	0	0	0
					UNDERWRITING	133	0	0	2
				MUNICIPAL BONDS Total		**3,746**	**0**	**0**	**2**
			REAL ESTATE						
				REAL ESTATE-AMERICAS					
					CMBS INVESTMNT GRD-AMERICA	1,361	0	25	0
					CMBS-AMERICAS	20,163	0	0	0
					PRIN. TRAN.-AMERICAS	11,570	0	0	0
				REAL ESTATE-AMERICAS Total		**33,095**	**0**	**25**	**0**
			COMMODITIES TRADING						
				US COMMODITIES TRADING					
					ENERGY CORPORATE	725	0	0	173
					INDEX TRADING	16	0	0	0
					ENERGY GENERAL	0	0	0	0
				US COMMODITIES TRADING Total		**741**	**0**	**0**	**173**
				EAGLE NORTH AMERICA					
					COMMODITIES-EAGLE ENERGY	586	0	0	-148
				EAGLE NORTH AMERICA Total		**586**	**0**	**0**	**-148**
			SECURITIZED PRODUCTS						
				SP AMERICAS-ORIGINATION					
					BNC	32	0	0	62
					CAMPUS DOOR	0	0	0	0
				SP AMERICAS-ORIGINATION Total		**32**	**0**	**0**	**62**
				SP AMERICAS-TRADING					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	Synthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM AMERICAS	SUM-FIXEI	GFS-FIXED	SECURITIZED PF	SP AMERICAS-TRADING	ABS DERIVATIVES	2,909	-15	0	316
					ABS-NEW ISSUE-AM	34	0	0	0
					ABS-SECONDARY-AMERICAS	1,800	0	0	265
					AGENCY PT & OPTNS-AMERICAS	10,394	0	56	0
					AGENCY REMICS/STRIPS-AMER	8,906	0	0	0
					HOUSE-ADMIN	3	0	0	2
					HOUSE-RISK	174	0	52	0
					MORTGAGE FINANCE AMERICAS	0	0	0	0
					NON RESIDENTIAL TRADING	3,165	0	0	324
					NON-PRIME-AMERICAS	12,095	0	0	296
					PRIME-AMERICAS	23,430	0	155	0
					PRIN FINANCE RESIDENTIAL	1,006	0	0	0
					SPECIAL OPPORTUNITIES GP	991	0	0	0
				SP AMERICAS-TRADING Total		**64,908**	**-15**	**262**	**1,202**
			GLOBAL RATES						
				GOVERNMENTS AMERICAS					
					AGENCIES	11,831	-3,318	4	0
					AGENCY CALLABLE	1,253	-7	1	0
					COUPON TRADING	2,057	0	33	0
					INT RATE FLOW STRATEGIES	35	0	0	0
					PASSTHRU JV	10,394	0	19	0
					HOUSE	0	0	0	0
				GOVERNMENTS AMERICAS Total		**25,570**	**-3,326**	**56**	**0**
				LIQUID MKTS PROP AMERICA					
					FX PROP AMER	174	0	0	106
					RATES PROP AMER	2,873	-262	0	0
				LIQUID MKTS PROP AMERICA Total		**3,047**	**-262**	**0**	**106**
				SHORT TERM RATES AMERICAS					
					SHORT TERM AGENCIES	3,193	0	28	0
					SHORT TERM US TREASURIES	759	0	23	0
				SHORT TERM RATES AMERICAS Total		**3,952**	**0**	**51**	**0**
				RATES DERIVATIVES AMERICAS					
					CPI DERIVATIVES US	856	0	0	0
					DERIV MORTGAGE OPTIONS	31	0	0	0
					DERIVATIVE CORPORATE	668	0	0	471
					DERIVATIVES MORTGAGES	113	0	0	0
					EXOTIC OPTIONS	12	0	0	0
					FUND DERIVATIVES AMERICAS	2,175	0	0	0
					US BOND OPTIONS	19	0	0	0
					US LONG OPTIONS	107	0	0	0
					US SWAPS	346	0	0	0
					HEDGE FUND REPLICATION	5	0	0	0
				RATES DERIVATIVES AMERICAS Total		**4,332**	**0**	**0**	**471**
	GFS-FIXED INCOME Total					**170,281**	**-3,922**	**769**	**3,154**
SUM-FIXED INCOME Total						**170,281**	**-3,922**	**769**	**3,154**
SUM-INVESTMENT MANAGEMENT									
	GFS-INVESTMENT MANAGEMENT								
			IMD CORPORATE						
				CORPORATE AMERICAS					
					NB LEHMAN ALLOCATIONS	0	0	4	6

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SUM AMERICAS	SUM-INVES	GFS-INVES	IMD CORPORATI	CORPORATE AMERICAS	PARTNERSHIP AMERICAS	0	0	0	0
				CORPORATE AMERICAS Total		**0**	**0**	**4**	**6**
			NEUBERGER BERMAN PRIV ASST MGT						
				PAM AMERICAS					
					PAM CORPORATE	469	0	0	867
					PAM MM	0	0	0	0
				PAM AMERICAS Total		**469**	**0**	**0**	**868**
			PIM PRE-ALLOCATED						
				DOMESTIC					
					NEW YORK	0	0	0	19
					PIM LOS ANGELES	0	0	0	9
					PIM SAN FRANCISCO	0	0	0	0
					PIM HOUSTON	0	0	0	0
				DOMESTIC Total		**0**	**0**	**0**	**28**
				LATIN AMERICA					
					PIM MIAMI	0	0	0	0
				LATIN AMERICA Total		**0**	**0**	**0**	**0**
				PIM MANAGEMENT					
					PIM MGMT AMERICAS	0	0	0	0
				PIM MANAGEMENT Total		**0**	**0**	**0**	**0**
			PRIVATE EQUITY						
				CORPORATE AMERICA					
					CORPORATE AMERICA	30	0	0	0
				CORPORATE AMERICA Total		**30**	**0**	**0**	**0**
				MERCH BNK AMERICA					
					MB ADMIN AMERICAS	0	0	0	0
					MB I, II, III AMERICAS	292	0	0	0
				MERCH BNK AMERICA Total		**292**	**0**	**0**	**0**
				CREDIT RELATED AMERICAS					
					CDO PE AMERICAS	839	0	0	0
					GLOBAL MEZZANINE AMERICAS	118	0	0	0
				CREDIT RELATED AMERICAS Total		**957**	**0**	**0**	**0**
				PFIG-AMERICAS					
					FUND OF FUNDS AMER	241	0	0	0
				PFIG-AMERICAS Total		**241**	**0**	**0**	**0**
				REAL ESTATE AMERICAS					
					REAL ESTATE AMERICAS ADMIN	1,150	0	0	0
				REAL ESTATE AMERICAS Total		**1,150**	**0**	**0**	**0**
				VENTURE CAPITAL AMERICAS					
					VENTURE CAPITAL AMERICAS	1,834	0	0	0
				VENTURE CAPITAL AMERICAS Total		**1,834**	**0**	**0**	**0**
				INFRASTRUCTURE AMERICA					
					MLP AMERICAS	749	0	0	0
				INFRASTRUCTURE AMERICA Total		**749**	**0**	**0**	**0**
				PRIVATE FUNDS MARKETING AM					
					SALES & MARKETING AMERICA	0	0	0	0
				PRIVATE FUNDS MARKETING AM Total		**0**	**0**	**0**	**0**
			PRIVATE INVES	MGMT-ADVIS SERV					
				PRIV INVEST MGMT-ADV SVCS AMER					
					3RD PARTY RELATIONSHIPS	0	0	0	0

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USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-INVES	GFS-INVES	PRIVATE INVES	PRIV INVEST MGMT-ADV SVCS AMER Total		0	0	0	0
			ASSET MGMT ADMINISTRATION						
				ASSET MGMT ADMIN AMERICAS					
					ASSET MGMT CORPORATE	0	0	1	1
				ASSET MGMT ADMIN AMERICAS Total		0	0	1	1
			ALTERNATIVES						
				ALTERNATIVE AMERICAS					
					ALTERNATIVES ADMIN/OTHER AMER	0	0	0	8
					FUND OF FUNDS AMERICAS	40	0	0	8
					QUANT AMERICAS	32	0	0	0
					SINGLE MGR FUND AMER	0	0	0	2
				ALTERNATIVE AMERICAS Total		72	0	0	18
			ASSET MANAGEMENT PRINCIPAL INV						
				AM PRINCIPAL INVESTMENTS- AMER					
					ASSET MGT SEED AMERICAS	2,967	0	0	0
					DIRECT PRINCIPAL INVESTMENTS A	16	0	0	0
					MINORITY STAKES IN HEDGE FUNDS	119	0	0	849
				AM PRINCIPAL INVESTMENTS- AMER Total		3,103	0	0	849
			MFI FIXED INCOME						
				MFI FIXED INCOME-AMERICAS					
					FIXED INSTITUTIONAL - AMERICAS	2	0	0	1
					LIQUIDITY	0	0	0	2
				MFI FIXED INCOME-AMERICAS Total		2	0	0	4
			MFI SUPPORT						
				MFI SUPPORT - AMERICAS					
					FUNDS ADMIN AMERICAS	0	0	0	42
					MFI CORP AMERICAS	0	0	0	78
					MFI SUPPORT - AMERICAS	18	0	0	78
				MFI SUPPORT - AMERICAS Total		18	0	0	197
		GFS-INVESTMENT MANAGEMENT Total				8,917	0	4	1,971
	SUM-INVESTMENT MANAGEMENT Total					8,917	0	4	1,971
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER AMERICAS					
					OTHER AMERICAS	0	0	0	12
					DOM CORP INVEST	633	0	0	13,072
					OTHER ASIA	17	0	0	0
				CORP INVEST/OTHER AMERICAS Total		650	0	0	13,084
		GFS-NON-CORE Total				650	0	0	13,084
	SUM-NON-CORE Total					650	0	0	13,084
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			STRUCTURED TRANSACTIONS						
				STRUCTURED TRANS AMER					
					STRUCTURED TRANS AMER	13	0	0	35
					YIELD ENHAN AM STRUCTURED	0	0	0	0
				STRUCTURED TRANS AMER Total		13	0	0	35
			CLEARING AND EXECUTION						
				STAT ARB CLEARING AMER					

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SUM AMERICAS	SUM-PRIM GFS-EQUIT		CLEARING AND	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	0	0	0	0
				STAT ARB CLEARING AMER Total		0	0	0	0
				PB CLEARING AND EXEC AMER					
					PB CLEARING AMER	0	0	0	0
				PB CLEARING AND EXEC AMER Total		0	0	0	0
			EQUITY FINANCING						
				NON HF FINANCING AMERICAS					
					INSTITUTIONAL FIN AMERICA	7,610	0	0	209
					INSTITUTIONAL STCK LN-AMER	51	0	0	88
					PIM FINANCING AMER	0	0	0	2,562
				NON HF FINANCING AMERICAS Total		7,661	0	0	2,859
				PRIME BROKER US					
					TRAD PRIME BROKER AMERICA	3,929	-2,493	694	8,195
				PRIME BROKER US Total		3,929	-2,493	694	8,195
				YIELD ENHANCEMENT-AMERICAS					
					YIELD ENHAN AMER DIV ARB	0	0	0	0
				YIELD ENHANCEMENT-AMERICAS Total		0	0	0	0
				NEUBERGER US					
					NB PRIME BROKERAGE	0	0	0	0
				NEUBERGER US Total		0	0	0	0
				STAT ARB FINANCING AMERICAS					
					STAT ARB FINCG AMER	0	0	0	151
				STAT ARB FINANCING AMERICAS Total		0	0	0	151
			EQUITY SYNTHETICS						
				PB SYNTHETICS AMERICAS					
					SYN PRIME BROKER AMER	3,672	-385	6	0
				PB SYNTHETICS AMERICAS Total		3,672	-385	6	0
				STAT ARB SYNTHETICS AMER					
					STAT ARB SYNTHETICS AMERICAS	602	-6	65	0
				STAT ARB SYNTHETICS AMER Total		602	-6	65	0
			GENERALIST PRIME SVCS COR						
				PS CORP AMER					
					PS CORP AMER	14	0	0	0
				PS CORP AMER Total		14	0	0	0
	GFS-EQUITIES Total					15,892	-2,884	764	11,240
	GFS-FIXED INCOME								
			FIRM FINANCING						
				CREDIT FINANCING AMERICAS					
					M/B CORPORATES	573	0	181	94
					MARGIN LENDING	0	0	0	94
				CREDIT FINANCING AMERICAS Total		573	0	181	188
				LIQUID MARKETS FINANCING AMER					
					M/B ARBITRAGE	0	0	0	0
					M/B CANADA	0	0	0	0
					M/B DESK HEDGE	0	0	0	0
					M/B MORTGAGES	0	0	0	0
					M/B OTHER	0	0	0	0
					M/B OVERNIGHT	0	0	0	0
					M/B SPECIALS	2,162	0	113	1,253
					M/B TERM	0	0	0	0

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USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM AMERICAS	SUM-PRIM GFS-FIXED		FIRM FINANCING	LIQUID MARKETS FINANCING AMER	OFF-B/S FINANCING	5	0	0	0
				LIQUID MARKETS FINANCING AMER Total		2,167	0	113	1,253
				EMG AMERICAS					
					M/B EMG AMERICA	4	0	85	6
				EMG AMERICAS Total		4	0	85	6
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS AMER					
					FINANCIAL ENG.-AMERICAS	13	0	0	35
				FID STRUCTURED TRANS AMER Total		13	0	0	35
			FID FUTURES						
				GLOBAL FUTURES AMERICAS					
					GLOBAL FUTURES TRDNG AMER	0	0	0	979
				GLOBAL FUTURES AMERICAS Total		0	0	0	979
			CLEARING AND EXECUTION						
				FID PB CLEARING AND EXEC AMER					
					STRATEGIC CLIENT SVCS AMER	141	0	9	0
				FID PB CLEARING AND EXEC AMER Total		141	0	9	0
		GFS-FIXED INCOME Total				2,897	0	389	2,460
	SUM-PRIME SERVICES Total					18,789	-2,884	1,154	13,700
SUM AMERICAS	Total					229,131	-7,222	1,976	32,419
SUM ASIA									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-ASIA					
					GLB TRAD STR AS-TRANS PRI	477	0	62	13
				GLOBAL TRADING STRAT-ASIA Total		477	0	62	13
			GLOBAL PRINCIPAL STRAT						
				GPS ASIA					
					CONVERT ARB	682	-47	0	0
					CREDIT	248	0	0	0
				GPS ASIA Total		930	-47	0	0
			GLOBAL OPPORTUNITIES GROUP						
				GLOBAL OPPORTUNITIES-ASIA					
					GLOBAL OPPORTUNITIES-ASIA	397	-2	0	0
				GLOBAL OPPORTUNITIES-ASIA Total		397	-2	0	0
			DIRECT PRINCIPAL INVESTMENTS						
				DIRECT PRINCIPAL-ASIA					
					DIRECT PRINCIPAL-ASIA	185	0	0	0
				DIRECT PRINCIPAL-ASIA Total		185	0	0	0
		GFS-PRINCIPAL INVESTING Total				1,988	-49	62	13
	PRINCIPAL INVESTING Total					1,988	-49	62	13
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV ASIA PRE ALL					
					JAPAN	323	0	0	0
					KOREA	231	0	0	0
				MORT CAP DIV ASIA PRE ALL Total		554	0	0	0

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SUM ASIA	SUM MOR	GFS-SUM M	MORTGAGE CAP DIV ALLOC						
				MORT CAP DIV ALLOC ASIA					
					JAPAN	-323	0	0	0
					KOREA	-231	0	0	0
				MORT CAP DIV ALLOC ASIA Total		-554	0	0	0
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				0	0	0	0
	SUM MORTGAGE CAPITAL DIVISION Total					0	0	0	0
	SUM-BANKING DIVISION								
		GFS-BANKING DIVISION							
			OTHER						
				OTHER BANKING INDSUT ASIA					
					HG FIRM RELAT LOANS ASIA	69	0	0	0
				OTHER BANKING INDSUT ASIA Total		69	0	0	0
		GFS-BANKING DIVISION Total				69	0	0	0
	SUM-BANKING DIVISION Total					69	0	0	0
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES ASIA					
					CONVERTIBLES SE ASIA	396	0	19	11
				CONVERTIBLES ASIA Total		396	0	19	11
			EQUITIES CORPORATE						
				EQUITIES CORP ASIA					
					EQ CORP ASIA	0	0	0	385
					EQ FIRM RELATIONSHIP LOAN	34	0	0	0
				EQUITIES CORP ASIA Total		34	0	0	385
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-ASIA	3	0	0	17
				NEW ISSUE EQTY Total		3	0	0	17
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-ASIA					
					EQUITIES STRAT JAPAN	149	0	0	0
					EQUITIES STRATEGIES-NON JAPAN	2,129	0	7	99
				EQUITIES STRATEGIES-ASIA Total		2,278	0	7	99
			VOLATILITY ASIA						
				FLOW VOLATILITY ASIA					
					INDEX FLOW VOL JAPAN	0	0	0	0
					INDEX FLOW VOL NON-JAPAN	1,304	0	0	0
				FLOW VOLATILITY ASIA Total		1,304	0	0	0
				PROPRIETARY VOL ASIA					
					PROP VOL JAPAN	187	0	0	16
					PROP VOL NON-JAPAN ASIA	253	0	0	0
				PROPRIETARY VOL ASIA Total		440	0	0	16
				STRUCTURED VOL ASIA					
					STRUCT VOL NON-JAPAN ASIA	2,909	0	62	34
					STRUCTURED VOL JAPAN	1,364	0	0	101
				STRUCTURED VOL ASIA Total		4,273	0	62	136
				WARRANTS ASIA					
					WARRANTS NON-JAPAN ASIA	405	0	0	230

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SUM ASIA	SUM-EQUI	GFS-EQUIT	VOLATILITY ASI	WARRANTS ASIA Total		405	0	0	230
			ASIA EXECUTION	SERVICES					
				PORTFOLIO ASIA					
					PORTFOLIO PROP JAPAN	105	0	5	35
					PORTFOLIO-PROP NON JAPAN	186	0	3	33
					PRTFLIO-FACLITATION JAPAN	41	0	0	65
					PRTFLIO-FACLITATION NON-J	1	0	1	1
				PORTFOLIO ASIA Total		333	0	9	134
				ASIA CASH					
					ASIAN CASH SALES JAPAN	0	0	61	49
					INDIA EQUITIES	338	0	0	0
					JAPAN EQUITIES	131	0	0	0
					NON JAPAN ASIA EQUITIES	286	0	21	92
					ASIAN CASH SALES NON JAPAN	0	0	0	0
				ASIA CASH Total		755	0	83	141
		GFS-EQUITIES Total				10,222	0	180	1,168
	SUM-EQUITIES Total					10,222	0	180	1,168
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO - ASIA					
					CDO ASIA	25	-8	0	0
					CDO BESPOKE CORRELATION ASIA	1,835	0	0	0
				CDO - ASIA Total		1,860	-8	0	0
			FID CORPORATE						
				FID CORPORATE ASIA					
					FID CORP ASIA	1	0	0	63
				FID CORPORATE ASIA Total		1	0	0	63
				FID CORP-LOANS ASIA					
					HG FIRM RELATIONSHIP LOAN	34	0	0	0
				FID CORP-LOANS ASIA Total		34	0	0	0
			FOREIGN EXCHANGE						
				FX ASIA					
					ASIA LOCALS-FX	33	0	0	0
					KOREA RATES	164	0	0	0
					FX-OPTIONS ASIA	0	0	0	0
				FX ASIA Total		197	0	0	0
				LIQUID MKTS PROP ASIA					
					LIQUID MKTS PROP ASIA	2	0	0	0
				LIQUID MKTS PROP ASIA Total		2	0	0	0
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT ASIA					
					HG EX-JAPAN	684	-171	5	5
					HG JAPAN	606	-174	10	30
				HIGH GRADE CREDIT ASIA Total		1,290	-344	15	36
			HIGH YIELD						
				HIGH YIELD - ASIA					
					HY FLOW	161	-34	1	1
					HY JAPAN	454	0	0	2
					HY LEVERAGE FINANCE/SYNDICATE	208	0	0	0

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USD Millions

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SUM ASIA	SUM-FIXEI	GFS-FIXED	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA	1,418	0	7	33
				HIGH YIELD - ASIA Total		2,240	-34	8	37
			REAL ESTATE						
				REAL ESTATE-ASIA					
					CMBS-ASIA	5,255	-5	0	0
					PRIN. TRAN.-ASIA	2,059	0	0	0
					REAL ESTATE NPL - ASIA	2,025	0	0	0
					REAL ESTATE AUSTRALIA	62	0	0	0
				REAL ESTATE-ASIA Total		9,401	-5	0	0
			SECURITIZED PRODUCTS						
				SP ASIA-ORIGINATION					
					JAPAN	324	0	0	0
					KOREA	231	0	0	0
				SP ASIA-ORIGINATION Total		554	0	0	0
				SP ASIA-TRADING					
					ABS-NEW ISSUE-ASIA	1,105	0	0	3
					MORTGAGE TRADING ASIA	12	0	0	0
					PRIN. FINANCE-ASIA	433	0	0	0
				SP ASIA-TRADING Total		1,549	0	0	3
			GLOBAL RATES						
				GOVERNMENTS ASIA					
					GOVERNMENTS ASIA-NON YEN	369	-224	0	0
					GOVERNMENTS ASIA-YEN	8,537	-471	0	128
					GOVTS ASIA ALLOC	0	0	0	0
				GOVERNMENTS ASIA Total		8,906	-695	0	128
				RATES DERIVATIVES ASIA					
					FID DERIVS ASIA	1,493	-140	0	228
					DERIVATIVES AUSTRALIA	58	0	0	0
				RATES DERIVATIVES ASIA Total		1,551	-140	0	228
		GFS-FIXED INCOME Total				27,584	-1,227	23	494
	SUM-FIXED INCOME Total					27,584	-1,227	23	494
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			PRIVATE EQUITY						
				MERCH BNK ASIA					
					MB I, II, III, IBM ASIA	15	0	0	0
				MERCH BNK ASIA Total		15	0	0	0
				CREDIT RELATED ASIA					
					GLOBAL MEZZANINE ASIA	32	0	0	0
				CREDIT RELATED ASIA Total		32	0	0	0
		GFS-INVESTMENT MANAGEMENT Total				47	0	0	0
	SUM-INVESTMENT MANAGEMENT Total					47	0	0	0
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			EQUITY FINANCING						
				NON HF FINANCING ASIA					
					INSTITUTIONAL FIN ASIA	0	0	0	0
				NON HF FINANCING ASIA Total		0	0	0	0
				PRIME BROKER ASIA					
					TRAD PRIME BROKER ASIA	1,017	-645	180	2,060

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM ASIA	SUM-PRIM	GFS-EQUIT	EQUITY FINANCI	PRIME BROKER ASIA Total		1,017	-645	180	2,060
				STAT ARB FINANCING ASIA					
					STAT ARB FINCG ASIA	0	0	0	61
				STAT ARB FINANCING ASIA Total		0	0	0	61
			EQUITY SYNTHETICS						
				PB SYNTHETICS ASIA					
					SYN PRIME BROKER ASIA	1,118	0	25	765
				PB SYNTHETICS ASIA Total		1,118	0	25	765
				STAT ARB SYNTHETICS ASIA					
					STAT ARB SYNTHETICS ASIA	1,124	0	3	114
				STAT ARB SYNTHETICS ASIA Total		1,124	0	3	114
		GFS-EQUITIES Total				3,259	-645	207	3,001
		GFS-FIXED INCOME							
			FIRM FINANCING						
				LIQUID MARKETS FINANCING ASIA					
					FIRM FINANCING ASIA	0	0	44	0
				LIQUID MARKETS FINANCING ASIA Total		0	0	44	0
		GFS-FIXED INCOME Total				0	0	44	0
	SUM-PRIME SERVICES Total					3,259	-645	251	3,001
SUM ASIA	Total					43,170	-1,921	516	4,677
SUM EUROPE									
						0	0	0	0
				Total		0	0	0	0
		Total				0	0	0	0
	Total					0	0	0	0
	Customer								
		GFS-Customer							
			Customer						
				Customer					
					Customer	0	0	0	0
				Customer Total		0	0	0	0
		GFS-Customer Total				0	0	0	0
	Customer Total					0	0	0	0
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-EUR					
					GLB TRAD STR EUR-TRAN PRIC	241	0	3	2
				GLOBAL TRADING STRAT-EUR Total		241	0	3	2
			GLOBAL PRINCIPAL STRAT						
				GPS EUROPE					
					CARB-EUROPE	343	-71	0	2
					CREDIT ARBITRAGE	635	-170	3	10
				GPS EUROPE Total		978	-242	3	12
		GFS-PRINCIPAL INVESTING Total				1,218	-242	7	14

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SUM EUROPE	PRINCIPAL INVESTING Total					1,218	-242	7	14
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV EUR PRE ALLO					
					UK PLATFORMS	0	0	0	0
				MORT CAP DIV EUR PRE ALLO Total		0	0	0	0
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				0	0	0	0
	SUM MORTGAGE CAPITAL DIVISION Total					0	0	0	0
	SUM-BANKING DIVISION								
		GFS-BANKING DIVISION							
			DCM ABS						
				DCM OTHER EUROPE					
					DCM OTHER EUROPE	0	0	0	0
				DCM OTHER EUROPE Total		0	0	0	0
			LEVERAGED FINANCE						
				LF EUROPE					
					LF EUROPE	1,633	0	0	0
				LF EUROPE Total		1,633	0	0	0
			OTHER						
				OTHER BANKING INDUST EUR					
					HG FIRM REL LOANS IBD EUR	315	0	0	0
					HY FIRM REL LOANS IBD EUR	23	0	0	0
					HY LOAN HOLDS IBD EUR	-11	0	0	0
					OTHER BANKING INDUST EUR	141	0	0	0
				OTHER BANKING INDUST EUR Total		468	0	0	0
		GFS-BANKING DIVISION Total				2,101	0	0	0
	SUM-BANKING DIVISION Total					2,101	0	0	0
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES EUROPE					
					FACILITATION	679	0	63	0
				CONVERTIBLES EUROPE Total		679	0	63	0
			EQUITIES CORPORATE						
				EQUITIES CORP EUROPE					
					HG FIRM REL LOANS EQT EUR	471	0	0	0
					HY FIRM REL LOANS EQT EUR	23	0	0	0
					EQUITY CORP OTHER	0	0	0	0
				EQUITIES CORP EUROPE Total		494	0	0	0
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-EUROPE	19	0	10	0
				NEW ISSUE EQTY Total		19	0	10	0
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-EUR					
					EQ STRAT EUR ADMIN	12	-5	0	6
					EQTY STRAT EUR EVNT DRIVEN	214	-7	0	4
					EQTY STRAT EUR LONG-SHORT	237	-5	2	0
					EQTY STRAT EUR VOL ARB	36	0	0	1

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September 28, 2007

USD Millions

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SUM EUROPE	SUM-EQUI	GFS-EQUIT	EQUITY STRATE	EQUITIES STRATEGIES-EUR Total		499	-17	2	12
			VOLATILITY EUROPE						
				FLOW VOLATILITY EUROPE					
					DELTA1	727	-2	3	0
					SINGLE STOCK	3,789	-31	353	1,609
				FLOW VOLATILITY EUROPE Total		4,516	-33	355	1,609
				STRUCTURED VOL EUROPE					
					FUNDS	2,223	0	41	0
					INDEX EXOTICS	1,541	-25	2	0
					SINGLE STOCK EXOTICS	7,782	-52	467	205
					EMG STRUCTURED EUROPE	44	0	5	3
				STRUCTURED VOL EUROPE Total		11,590	-77	515	208
				RISK VOLATILITY EUROPE					
					AGGREGATED RISK	0	0	0	0
					CONVERTS STRIPPING	1,140	-11	0	9
					DIVIDENDS	116	0	0	0
					MACRO/SPEC SITUATIONS	8	0	13	0
					OTHER/JV BOOKS	18	0	0	103
					STRUCTURED RISK	991	0	40	87
					VAR/SWAPS CORRELATION	130	-1	0	0
					VOL ARBITRAGE	734	-4	14	0
				RISK VOLATILITY EUROPE Total		3,136	-16	66	199
				INDEX VOLATILITY EUROPE					
					STRUCTURED FLOW	15	0	0	0
				INDEX VOLATILITY EUROPE Total		15	0	0	0
			EUROPE EXEC SVCS						
				PORTFOLIO EUROPE					
					PORT EUR ELECTRONIC	22	-1	157	4
					PORT EUR FACILITATION WOR	6	0	108	30
					PORT EUR PROP TRADING	33	0	0	13
					PORT EUR RISK PRINCIPAL	3	0	0	1
					PORT EUR TRANSITION MGMT	0	0	0	0
					PORT EUR MATCHING STRATS	5	0	0	0
				PORTFOLIO EUROPE Total		69	-1	265	47
				EVENT DRIVEN-EUROPE					
					EVENT DRIVEN EUR PROP	133	0	0	0
					EVNT DRVN EUR FACILITATION	0	0	13	0
				EVENT DRIVEN-EUROPE Total		133	0	13	0
				EUROPE CASH					
					HEALTHCARE	71	0	1	0
					TECHNOLOGY	1	0	6	0
					AUTOS & TRANSPORT	11	0	42	0
					CHEMICALS	18	-2	0	5
					CONSUMERS	108	-15	5	10
					EMG EUROPE	32	0	9	4
					EUR CASH FACILITATION	7	0	92	6
					EUR CASH RETINA	18	-1	0	0
					EUR CASH SETINA	16	0	0	3
					EUR CASH TDH	0	0	0	0
					FINANCIALS	13	0	36	30

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September 28, 2007

USD Millions

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SUM EUROPE	SUM-EQUI	GFS-EQUIT	EUROPE EXEC S	EUROPE CASH	INDUSTRIALS & ENGINEERING	13	0	17	0
					INSURANCE	1	0	12	0
					MEDIA	21	-6	0	0
					OILSAND MINING	30	0	24	1
					REAL ESTATE	0	0	2	0
					SUNDRY PAN EUROPE CASH	3	0	86	0
					TELECOM	30	0	4	6
					UTILITIES	0	0	0	0
				EUROPE CASH Total		**392**	**-25**	**335**	**64**
				EUROPE QUANTITATIVE TRADING					
					EUR EUROPE QUANT STRATEGIE	420	-17	4	0
					EUR US SYSTEMATIC	30	-1	0	0
				EUROPE QUANTITATIVE TRADING Total		**451**	**-18**	**4**	**0**
		GFS-EQUITIES Total				**21,993**	**-187**	**1,629**	**2,139**
	SUM-EQUITIES Total					**21,993**	**-187**	**1,629**	**2,139**
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO - EUROPE					
					CDO BESPOKE CORRELATION EUR	2,911	-341	0	177
					CDO CASH-SYN HYBRID EUR	80	-32	0	0
					CDO CREDIT CPPI EUR	10	-1	0	0
					CDO CREDIT HYBRIDS EUR	60	0	0	0
					CDO PRIMARY MANAGED EUR	1,393	-33	0	0
					CDO SCP EUR	20	0	0	0
					CDO SECONDARY EUR	30	-13	0	20
				CDO - EUROPE Total		**4,504**	**-421**	**0**	**197**
			FID CORPORATE						
				FID CORP-LOANS EUROPE					
					HG FIRM REL LOANS FID EUR	262	0	0	0
					HY FIRM REL LOANS FID EUR	12	0	0	0
					HY LOAN HOLDS EUR	29	0	0	0
				FID CORP-LOANS EUROPE Total		**302**	**0**	**0**	**0**
				FID CORPORATE EUROPE					
					FID CORP EUR	0	0	0	0
					NON BUS LINE PROP EUROPE	4	0	0	0
				FID CORPORATE EUROPE Total		**4**	**0**	**0**	**0**
			FOREIGN EXCHANGE						
				FX EUROPE					
					FX-LONDON PROPRIETARY	0	0	0	0
					FX-FORWARDS EUROPE	0	0	0	0
				FX EUROPE Total		**0**	**0**	**0**	**0**
				FX EEMEA					
					EMG LM EUROPE	444	-65	0	34
				FX EEMEA Total		**444**	**-65**	**0**	**34**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT EUROPE					
					HG CONVERTIBLE JV EUR	49	0	0	0
					HG CREDIT VOLATILITY EUR	6	0	2	1
					HG FLOW TRADING EUR	1,187	-613	30	0

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Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE	SUM-FIXEI	GFS-FIXED	HIGH GRADE CR	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	214	-16	0	0
					HG SHORT TERM CREDIT EUR	339	-227	14	34
				HIGH GRADE CREDIT EUROPE Total		**1,795**	**-857**	**46**	**34**
			HIGH YIELD						
				HIGH YIELD - EUROPE					
					HY BONDS EUR	423	-19	18	18
					HY DERIVATIVES	21	0	0	0
					HY DISTRESSED EUR	41	0	0	0
					HY DISTRESSED LOANS EUR	42	0	0	0
					HY HOUSE EUR	160	0	0	0
					HY LOANS SYND EUR	1,592	0	0	0
					HY NPLS EUR	6	0	0	0
					HY PAR LOAN TRADING EUR	625	0	0	0
				HIGH YIELD - EUROPE Total		**2,909**	**-19**	**18**	**18**
				HIGH YIELD PROP EUROPE					
					HY PROP DISTRESSED EUROPE	98	-4	0	0
				HIGH YIELD PROP EUROPE Total		**98**	**-4**	**0**	**0**
				HIGH YIELD EEMEA					
					HY CORPORATES EEMEA	961	-436	16	0
					HY EMG NPLS EUR	96	0	0	0
					HY SECONDARY EEMEA	15	0	0	0
				HIGH YIELD EEMEA Total		**1,072**	**-436**	**16**	**0**
			REAL ESTATE						
				REAL ESTATE-EUROPE					
					CMBS-EUROPE	15,397	-242	0	28
					PRIN. TRAN.-EUROPE	3,142	0	484	0
					REAL ESTATE NPL	65	0	0	0
				REAL ESTATE-EUROPE Total		**18,604**	**-242**	**484**	**28**
			SALES/RESEARCH/ADMIN						
				BANKHAUS FID FINANCE JV					
					BANKHAUS FID FINANCE JV	0	0	71	0
				BANKHAUS FID FINANCE JV Total		**0**	**0**	**71**	**0**
				SALES					
					FID SALES EUROPE	0	0	0	0
				SALES Total		**0**	**0**	**0**	**0**
			COMMODITIES TRADING						
				EUROPE COMMODITIES TRADING					
					EUR COMMODITIES STRUCTURED	111	-1	0	0
				EUROPE COMMODITIES TRADING Total		**111**	**-1**	**0**	**0**
			SECURITIZED PRODUCTS						
				SP EUROPE-ORIGINATION					
					ELQ	370	0	0	0
					PREFERRED MORTGAGES	0	0	0	131
					SPML	1,313	0	0	729
				SP EUROPE-ORIGINATION Total		**1,682**	**0**	**0**	**859**
				SP EUROPE-TRADING					
					ABS-NEW ISSUE-EUROPE	0	0	0	0
					ABS-SECONDARY-EUROPE	2,006	-407	6	90
					MBS CAPTIVE	4,446	0	0	0
					MBS TRADING	179	0	0	0

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Region	Division	ıthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE	SUM-FIXEI	GFS-FIXED	SECURITIZED PF	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	1,888	0	0	0
					SF NPLS EUROPE	562	0	0	0
					INSURANCE SOLUTIONS EUROPE	1	0	0	0
					MT SALES EUROPE	0	0	0	0
				SP EUROPE-TRADING Total		9,082	-407	6	90
			GLOBAL RATES						
				CAPITAL MKTS FUNDS JV EUR					
					FUNDS JV TRADING	1,376	-1	3	0
					FUNDS SPVS	807	0	0	79
				CAPITAL MKTS FUNDS JV EUR Total		2,183	-1	3	79
				GOVERNMENTS EUROPE					
					DOLLAR GOVTS	1,565	-819	11	172
					EURO GOVTS	5,936	-3,173	7	239
					GILTS	2,438	-45	0	42
				GOVERNMENTS EUROPE Total		9,939	-4,037	18	453
				LIQUID MKTS PROP EUROPE					
					RATES PROP EUROPE	111	0	0	0
				LIQUID MKTS PROP EUROPE Total		111	0	0	0
				RATES DERIVATIVES EUROPE					
					EMERGING MARKETS RATES	53	0	0	0
					FUND DERIVATIVES	155	-6	0	124
					INDEX BASIS JV	144	-70	0	0
					OPTIONS EXOTIC	406	-5	21	36
					OPTIONS INFLATION	6,405	-4,711	0	203
					OPTIONS PROP	424	-78	1	6
					OPTIONS VANILLA	379	-97	0	0
					RATES CVA EUROPE	16	0	0	0
					STRATEGIC EXOTICS	3,888	0	0	0
					SWAPS	1,061	-142	0	0
					USD EXOTICS	3	-2	0	0
				RATES DERIVATIVES EUROPE Total		12,934	-5,110	22	369
		GFS-FIXED INCOME Total				65,775	-11,600	683	2,163
	SUM-FIXED INCOME Total					65,775	-11,600	683	2,163
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			PIM PRE-ALLOCATED						
				PIM PRE ALLOCATED EUROPE					
					PIM GLG PARTNERS	1	0	8	0
					TOTAL IMD EUR SALES	1	0	2	0
				PIM PRE ALLOCATED EUROPE Total		1	0	11	0
			PRIVATE EQUITY						
				MERCH BNK EUR					
					MB I, II, III EUROPE	56	0	0	0
				MERCH BNK EUR Total		56	0	0	0
				CREDIT RELATED EUROPE					
					EUROPEAN MEZZANINE FUND I	262	0	0	0
					EUROPEAN MEZZANINE FUND II	106	0	0	0
				CREDIT RELATED EUROPE Total		368	0	0	0
				REAL ESTATE EUROPE					
					REAL ESTATE I EUROPE	0	0	0	0

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Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE	SUM-INVES	GFS-INVES	PRIVATE EQUITY	REAL ESTATE EUROPE Total		0	0	0	0
			ASSET MANAGEMENT PRINCIPAL INV						
				AM PRINCIPAL INVESTMENTS- EURO					
					MINORITY STAKES IN HEDGE FUNDS	0	0	0	391
					ASSET MGT SEED EUROPE	731	0	0	0
					DIRECT PRINCIPAL INVESTMENTS E	227	0	0	0
				AM PRINCIPAL INVESTMENTS- EURO Total		957	0	0	391
		GFS-INVESTMENT MANAGEMENT Total				1,383	0	11	391
	SUM-INVESTMENT MANAGEMENT Total					1,383	0	11	391
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER EUROPE					
					EUR CORP INVEST	1	0	0	0
				CORP INVEST/OTHER EUROPE Total		1	0	0	0
		GFS-NON-CORE Total				1	0	0	0
	SUM-NON-CORE Total					1	0	0	0
	SUM-PRIME SERVICES								
		GFS-EQUITIES							
			STRUCTURED TRANSACTIONS						
				STRUCTURED TRANS EUR					
					YE PROJECTS	13	0	0	240
				STRUCTURED TRANS EUR Total		13	0	0	240
			CLEARING AND EXECUTION						
				STAT ARB CLEARING EUR					
					STAT ARB CLEARING EUR	0	0	4	0
				STAT ARB CLEARING EUR Total		0	0	4	0
			EQUITY FINANCING						
				NON HF FINANCING EUROPE					
					CORPORATE FINANCING-EUR	0	0	0	0
					INSTITUTIONAL FIN EUR	236	0	0	0
					INSTITUTIONAL STCK LN-EUR	0	0	0	0
				NON HF FINANCING EUROPE Total		236	0	0	0
				PRIME BROKER EUROPE					
					TRAD PRIME BROKER EUROPE	2,371	-1,504	450	4,802
				PRIME BROKER EUROPE Total		2,371	-1,504	450	4,802
				YIELD ENHANCEMENT-EUROPE					
					YE EUR-TENDER & SCRIP ARB	2	0	0	3
					YIELD ENHAN EQ FIN EUROPE	778	-567	28	89
					YIELD ENHAN DERIV EUROPE	0	0	0	0
				YIELD ENHANCEMENT-EUROPE Total		780	-567	28	92
				STAT ARB FINANCING EUROPE					
					STAT ARB FINANCING EUR	0	0	0	274
				STAT ARB FINANCING EUROPE Total		0	0	0	274
			EQUITY SYNTHETICS						
				PB SYNTHETICS EUROPE					
					SYN PRIME BROKER EUR	1,723	-873	5	32
				PB SYNTHETICS EUROPE Total		1,723	-873	5	32
				STAT ARB SYNTHETICS EUR					
					STAT ARB SYNTHETICS EUR	1,191	-289	8	0

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USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
SUM EUROPE	SUM-PRIM	GFS-EQUIT	EQUITY SYNTHE	STAT ARB SYNTHETICS EUR Total		1,191	-289	8	0
		GFS-EQUITIES Total				6,314	-3,234	495	5,441
		GFS-FIXED INCOME							
			FIRM FINANCING						
				CREDIT FINANCING EUROPE					
					GCS CORPORATE REPO	7	0	17	0
				CREDIT FINANCING EUROPE Total		7	0	17	0
				LIQUID MARKETS EUROPE					
					FIRM FINANCING EUROPE	36	0	460	0
					MATCH BOOK TRADING EUROPE	59	0	550	89
				LIQUID MARKETS EUROPE Total		96	0	1,010	89
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS EUR					
					FINANCIAL ENG.-EUROPE	13	0	0	26
				FID STRUCTURED TRANS EUR Total		13	0	0	26
			CLEARING AND EXECUTION						
				FID PB CLEARING AND EXEC EUR					
					STRATEGIC CLIENT SVCS EUR	0	0	0	0
				FID PB CLEARING AND EXEC EUR Total		0	0	0	0
		GFS-FIXED INCOME Total				116	0	1,027	115
	SUM-PRIME SERVICES Total					6,430	-3,234	1,522	5,556
SUM EUROPE Total						98,901	-15,263	3,852	10,264
(blank)									
	(blank)								
		(blank)							
			(blank)						
				(blank)					
					(blank)	0	0	0	0
				(blank) Total		0	0	0	0
		(blank) Total				0	0	0	0
	(blank) Total					0	0	0	0
(blank) Total						0	0	0	0
	SUM-EQUITIES								
		GFS-EQUITIES							
			VOLATILITY AMERICAS						
				STRUCTURED VOL AMERICAS					
					SINGLE STOCK - STR	0	0	0	104
				STRUCTURED VOL AMERICAS Total		0	0	0	104
		GFS-EQUITIES Total				0	0	0	104
	SUM-EQUITIES Total					0	0	0	104
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			NEUBERGER BERMAN PRIV ASST MGT						
				PAM AMERICAS					
					PAM MM	0	0	0	0
				PAM AMERICAS Total		0	0	0	0
			PIM PRE-ALLOCATED						

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Lehman Brothers
Asset Statement Balance Sheet
September 28, 2007

USD Millions

Region	Division	thetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
	SUM-INVES	GFS-INVES	PIM PRE-ALLOC	DOMESTIC					
					PIM ATLANTA	0	0	0	2
					PIM BOSTON	0	0	0	4
					PIM CHICAGO- LASALLE	0	0	0	8
					PIM DALLAS	0	0	0	4
					PIM PALM BEACH	0	0	0	4
					PIM PHILADELPHIA	0	0	0	1
					PIM SAN FRANCISCO	0	0	0	9
				DOMESTIC Total		0	0	0	31
				LATIN AMERICA					
					PIM MIAMI	0	0	0	2
				LATIN AMERICA Total		0	0	0	2
		GFS-INVESTMENT MANAGEMENT Total				0	0	0	33
	SUM-INVESTMENT MANAGEMENT Total					0	0	0	33
Total						0	0	0	137
UNASSIGNED									
	UNASSIGNED								
		GFS-UNASSIGNED							
			UNASSIGNED						
				UNASSIGNED					
					UNASSIGNED	5,541	0	0	6,631
				UNASSIGNED Total		5,541	0	0	6,631
		GFS-UNASSIGNED Total				5,541	0	0	6,631
	UNASSIGNED Total					5,541	0	0	6,631
UNASSIGNED	Total					5,541	0	0	6,631
Grand Total						376,742	-24,406	6,344	54,127

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
161	305	0	5,430	4,964	5,714	5,233	-284	-269
161	**305**	**0**	**5,430**	**4,964**	**5,714**	**5,233**	**-284**	**-269**
0	0	0	81	81	81	81	0	0
365	284	0	3,370	2,720	3,373	2,722	-4	-1
0	12	0	54	43	54	42	1	1
0	0	0	227	227	227	227	0	0
69	77	0	638	491	643	498	-5	-7
46	22	0	178	110	168	106	11	5
122	17	0	460	321	460	321	0	0
0	0	0	14	14	12	12	2	2
0	0	0	17	17	17	17	0	0
17	0	0	43	26	15	12	28	14
618	**412**	**0**	**5,081**	**4,050**	**5,049**	**4,036**	**32**	**14**
0	0	0	101	101	101	101	0	0
0	**0**	**0**	**101**	**101**	**101**	**101**	**0**	**0**
780	**717**	**0**	**10,612**	**9,115**	**10,864**	**9,369**	**-252**	**-255**
780	**717**	**0**	**10,612**	**9,115**	**10,864**	**9,369**	**-252**	**-255**
0	0	0	58	58	58	58	0	0
0	**0**	**0**	**58**	**58**	**58**	**58**	**0**	**0**
0	**0**	**0**	**58**	**58**	**58**	**58**	**0**	**0**
0	**0**	**0**	**58**	**58**	**58**	**58**	**0**	**0**
0	0	9	11	2	11	2	0	0
0	**0**	**9**	**11**	**2**	**11**	**2**	**0**	**0**
0	0	0	69	69	69	69	0	0
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	35	35	36	36	-1	-1
0	0	0	3,177	3,177	3,261	3,261	-84	-84
0	**0**	**0**	**3,212**	**3,212**	**3,297**	**3,297**	**-85**	**-85**
0	0	0	602	602	600	600	2	2
0	0	0	137	137	134	134	3	3
0	0	0	9	9	9	9	0	0
0	0	0	357	357	144	144	212	212
0	**0**	**0**	**1,105**	**1,105**	**887**	**887**	**218**	**218**
0	**0**	**9**	**4,397**	**4,389**	**4,264**	**4,256**	**133**	**133**
0	**0**	**9**	**4,397**	**4,389**	**4,264**	**4,256**	**133**	**133**
0	0	0	-19	-19	-14	-14	-5	-5
0	0	0	80	80	98	98	-18	-18
0	734	0	2,250	1,516	2,222	1,493	27	23
0	0	0	1,745	1,745	1,777	1,777	-32	-32
0	**734**	**0**	**4,057**	**3,323**	**4,083**	**3,354**	**-27**	**-31**
0	0	0	10	10	64	64	-54	-54
0	0	0	1,391	1,391	1,365	1,365	26	26
0	0	0	274	274	267	267	7	7
177	0	0	219	42	219	42	0	0
177	**0**	**0**	**1,894**	**1,717**	**1,915**	**1,738**	**-21**	**-21**
0	0	36	36	0	36	0	0	0
0	**0**	**36**	**36**	**0**	**36**	**0**	**0**	**0**
0	0	0	0	0	46	46	-46	-46
0	**0**	**0**	**0**	**0**	**46**	**46**	**-46**	**-46**
0	408	0	1,299	891	1,318	900	-19	-9
0	0	0	17	17	23	23	-6	-6
0	0	0	102	102	95	95	7	7
0	0	0	72	72	73	73	-1	-1
0	**408**	**0**	**1,489**	**1,081**	**1,509**	**1,090**	**-19**	**-10**
0	0	0	599	599	621	621	-21	-21
0	0	0	187	187	173	173	14	14
455	2,698	0	6,668	3,515	6,359	3,199	309	316
0	0	0	0	0	0	0	0	0
0	8	0	1,359	1,350	1,380	1,373	-22	-22
455	**2,706**	**0**	**8,814**	**5,652**	**8,534**	**5,366**	**280**	**286**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	26	26	26	26	0	0
0	950	0	1,890	940	1,973	935	-83	5
0	0	0	453	453	455	455	-3	-3
0	0	0	98	98	100	100	-2	-2
78	1,228	0	1,359	53	1,396	58	-37	-5
0	0	0	2,194	2,194	2,231	2,231	-37	-37
78	**2,178**	**0**	**6,020**	**3,763**	**6,181**	**3,805**	**-162**	**-42**
0	0	0	3	3	0	0	2	2
0	0	0	0	0	0	0	0	0
0	25	0	26	0	78	16	-52	-16
0	0	0	37	37	31	31	5	5
0	0	0	6	6	0	0	6	6
0	0	0	13	13	20	20	-7	-7
0	**25**	**0**	**84**	**58**	**129**	**67**	**-45**	**-9**
0	0	0	416	416	424	424	-8	-8
0	749	0	779	31	808	33	-29	-3
0	**749**	**0**	**1,196**	**447**	**1,232**	**457**	**-36**	**-10**
0	0	0	110	110	95	95	16	16
0	109	0	340	231	295	189	46	42
0	**109**	**0**	**450**	**341**	**389**	**284**	**61**	**58**
0	0	0	126	126	127	127	-1	-1
0	0	0	0	0	0	0	0	0
0	0	0	61	61	55	55	5	5
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	30	30	82	82	-51	-51
0	0	0	57	57	47	47	10	10
0	0	0	43	43	57	57	-15	-15
0	49	0	55	6	58	9	-3	-3
0	0	0	8	8	9	9	-1	-1
0	0	0	94	94	73	73	22	22
0	0	0	0	0	0	0	0	0
0	0	0	2	2	6	6	-4	-4
0	40	0	40	0	40	0	0	0
0	55	0	320	265	327	265	-7	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	**145**	**0**	**836**	**692**	**881**	**730**	**-44**	**-38**
710	**7,054**	**36**	**24,876**	**17,075**	**24,935**	**16,938**	**-60**	**138**
710	**7,054**	**36**	**24,876**	**17,075**	**24,935**	**16,938**	**-60**	**138**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
8	0	0	354	346	356	345	-3	1
0	0	0	141	141	140	140	0	0
0	0	0	55	55	56	56	-1	-1
0	0	0	5	5	5	5	0	0
44	0	0	2,544	2,500	2,522	2,476	22	24
1	0	0	121	120	121	120	0	0
145	16	0	354	193	343	192	11	1
5	0	0	1,573	1,569	1,569	1,569	4	0
202	**16**	**0**	**5,146**	**4,928**	**5,113**	**4,903**	**33**	**26**
0	0	0	9	9	9	9	0	0
0	**0**	**0**	**9**	**9**	**9**	**9**	**0**	**0**
0	39	0	794	755	780	741	14	14
0	0	0	4	4	4	4	0	0
0	0	0	694	694	695	695	-1	-1
0	0	0	137	137	134	134	3	3
0	**39**	**0**	**1,628**	**1,589**	**1,612**	**1,573**	**16**	**16**
3,242	0	2,690	7,011	1,080	6,359	1,080	652	0
3,242	**0**	**2,690**	**7,011**	**1,080**	**6,359**	**1,080**	**652**	**0**
0	0	0	56	56	55	55	0	0
0	**0**	**0**	**56**	**56**	**55**	**55**	**0**	**0**
0	0	0	1,472	1,472	1,472	1,472	0	0
0	0	0	738	738	737	737	1	1
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**2,210**	**2,210**	**2,210**	**2,209**	**1**	**1**
0	0	0	877	877	810	810	67	67
0	**0**	**0**	**877**	**877**	**810**	**810**	**67**	**67**
0	0	0	0	0	0	0	0	0
0	0	0	87	87	88	88	-1	-1
30	14	0	274	231	280	230	-5	0
352	1,049	0	3,754	2,352	3,896	2,466	-142	-114
304	122	0	3,767	3,341	5,224	4,913	-1,457	-1,572
0	6	0	555	549	563	557	-8	-8
4	0	0	1,598	1,594	1,199	1,188	399	406
546	0	0	1,450	904	1,422	853	27	51
1,236	**1,192**	**0**	**11,485**	**9,057**	**12,671**	**10,294**	**-1,186**	**-1,237**
717	2	0	1,714	995	1,729	1,037	-15	-42
717	**2**	**0**	**1,714**	**995**	**1,729**	**1,037**	**-15**	**-42**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
13	0	0	288	275	281	275	6	0
0	0	0	711	711	682	682	29	29
13	**0**	**0**	**998**	**986**	**963**	**957**	**36**	**29**
81	579	0	2,692	2,032	2,788	2,117	-96	-85
0	0	0	53	53	54	54	-1	-1
0	0	0	4	4	4	4	0	0
27	17	0	222	179	220	178	2	1
11	245	0	1,052	797	1,048	799	4	-3
2	0	0	419	417	422	420	-3	-3
0	0	0	0	0	0	0	0	0
0	0	0	3,196	3,196	3,280	3,280	-84	-84
121	**840**	**0**	**7,638**	**6,677**	**7,816**	**6,852**	**-178**	**-175**
18	0	0	443	425	410	390	33	35
18	**0**	**0**	**443**	**425**	**410**	**390**	**33**	**35**
187	25	0	2,935	2,723	2,686	2,413	249	310
187	**25**	**0**	**2,935**	**2,723**	**2,686**	**2,413**	**249**	**310**
0	0	0	1,200	1,200	1,300	1,300	-100	-100
0	5	0	325	320	391	386	-66	-66
0	4	0	103	98	112	109	-9	-10
292	46	0	1,369	1,031	1,376	1,037	-7	-7
0	0	0	759	759	504	504	255	255
0	9	0	214	205	239	228	-25	-23
0	0	0	135	135	135	135	0	0
292	**64**	**0**	**4,105**	**3,749**	**4,057**	**3,700**	**48**	**49**
384	0	0	1,770	1,386	1,727	1,375	43	11
189	0	0	20,353	20,163	17,633	17,349	2,719	2,814
51	0	0	11,621	11,570	14,402	14,351	-2,781	-2,781
624	**0**	**0**	**33,743**	**33,119**	**33,762**	**33,075**	**-19**	**44**
0	0	0	898	898	898	898	0	0
0	0	0	16	16	16	16	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**914**	**914**	**914**	**914**	**0**	**0**
0	0	297	735	439	735	439	0	0
0	**0**	**297**	**735**	**439**	**735**	**439**	**0**	**0**
0	0	0	94	94	94	94	0	0
0	0	90	90	0	90	0	0	0
0	**0**	**90**	**184**	**94**	**184**	**94**	**0**	**0**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	50	0	3,260	3,210	2,965	2,916	295	294
0	0	0	34	34	34	34	0	0
210	0	0	2,275	2,065	2,303	2,074	-28	-9
3	0	0	10,453	10,450	10,801	10,800	-348	-350
691	0	0	9,597	8,906	9,624	8,933	-27	-27
0	0	9	14	5	14	5	0	0
183	15	0	425	226	452	251	-28	-25
0	0	0	0	0	0	0	0	0
175	0	100	3,765	3,489	3,676	3,501	89	-12
100	0	0	12,491	12,392	12,392	12,292	100	100
715	0	0	24,299	23,584	27,357	26,683	-3,058	-3,098
330	0	0	1,335	1,006	1,332	1,003	3	3
0	0	0	991	991	992	992	-1	-1
2,407	**66**	**109**	**68,939**	**66,358**	**71,941**	**69,482**	**-3,002**	**-3,125**
8,790	0	0	17,306	8,516	17,408	8,571	-103	-55
2,555	0	0	3,801	1,246	1,679	1,296	2,123	-50
3,396	0	0	5,486	2,089	5,280	2,353	206	-263
43	0	0	78	35	78	35	0	0
3	0	0	10,416	10,414	10,631	10,630	-214	-216
0	0	0	0	0	0	0	0	0
14,787	**0**	**0**	**37,087**	**22,300**	**35,076**	**22,885**	**2,011**	**-584**
19	0	0	298	280	308	280	-10	0
14,086	0	0	16,697	2,611	16,884	3,508	-187	-897
14,105	**0**	**0**	**16,996**	**2,891**	**17,192**	**3,788**	**-197**	**-897**
285	0	0	3,506	3,221	3,744	3,278	-238	-57
752	0	0	1,535	782	2,158	969	-623	-187
1,038	**0**	**0**	**5,041**	**4,003**	**5,902**	**4,247**	**-861**	**-245**
324	0	0	1,181	856	1,129	896	51	-40
27	0	0	58	31	52	26	5	5
0	0	0	1,139	1,139	1,133	1,133	6	6
0	0	0	113	113	122	122	-8	-8
0	0	0	12	12	12	12	0	0
0	0	0	2,175	2,175	2,165	2,165	10	10
33	0	0	52	19	58	33	-6	-14
0	0	0	107	107	241	107	-134	0
13	0	0	359	346	867	379	-508	-33
0	0	0	5	5	0	0	5	5
398	**0**	**0**	**5,201**	**4,803**	**5,781**	**4,874**	**-579**	**-70**
39,384	**2,244**	**3,185**	**215,095**	**170,282**	**217,988**	**176,082**	**-2,893**	**-5,800**
39,384	**2,244**	**3,185**	**215,095**	**170,282**	**217,988**	**176,082**	**-2,893**	**-5,800**
0	0	2,849	2,859	10	2,858	8	2	2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	0	0	0	0	0
0	**0**	**2,849**	**2,860**	**10**	**2,858**	**9**	**2**	**2**
0	0	0	1,336	1,336	1,336	1,336	0	0
0	0	0	0	0	1	1	0	0
0	**0**	**0**	**1,336**	**1,336**	**1,337**	**1,337**	**0**	**0**
0	0	32	52	19	52	19	0	0
0	0	0	9	9	9	9	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**32**	**61**	**28**	**61**	**28**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	30	30	49	49	-18	-18
0	**0**	**0**	**30**	**30**	**49**	**49**	**-18**	**-18**
0	0	0	0	0	0	0	0	0
0	0	0	292	292	278	278	14	14
0	**0**	**0**	**292**	**292**	**278**	**278**	**14**	**14**
0	0	0	839	839	2,262	2,262	-1,424	-1,424
0	0	0	118	118	119	119	-1	-1
0	**0**	**0**	**957**	**957**	**2,382**	**2,382**	**-1,425**	**-1,425**
0	0	0	241	241	1,447	1,296	-1,206	-1,056
0	**0**	**0**	**241**	**241**	**1,447**	**1,296**	**-1,206**	**-1,056**
0	0	0	1,150	1,150	948	948	202	202
0	**0**	**0**	**1,150**	**1,150**	**948**	**948**	**202**	**202**
0	0	153	1,987	1,834	251	251	1,736	1,583
0	**0**	**153**	**1,987**	**1,834**	**251**	**251**	**1,736**	**1,583**
0	0	0	749	749	704	704	45	45
0	**0**	**0**	**749**	**749**	**704**	**704**	**45**	**45**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	0	0	1	1	-1	-1

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**0**	**0**	**0**	**0**	**1**	**1**	**-1**	**-1**
0	0	0	2	2	2	2	0	0
0	**0**	**0**	**2**	**2**	**2**	**2**	**0**	**0**
0	0	0	8	8	8	8	0	0
0	0	0	48	48	48	48	0	0
0	0	0	32	32	31	31	1	1
0	0	0	2	2	2	2	0	0
0	**0**	**0**	**90**	**90**	**89**	**89**	**1**	**1**
0	0	63	3,030	2,967	2,971	2,909	59	59
0	0	0	16	16	16	16	0	0
0	0	0	968	968	967	967	1	1
0	**0**	**63**	**4,014**	**3,952**	**3,955**	**3,892**	**59**	**59**
0	0	133	136	3	136	3	0	0
0	0	0	2	2	2	2	0	0
0	**0**	**133**	**138**	**6**	**138**	**6**	**0**	**0**
0	0	0	42	42	42	42	0	0
27	0	0	104	78	104	78	0	0
0	0	0	96	96	96	96	0	0
27	**0**	**0**	**242**	**215**	**242**	**215**	**0**	**0**
27	**0**	**3,230**	**14,149**	**10,893**	**14,743**	**11,488**	**-593**	**-596**
27	**0**	**3,230**	**14,149**	**10,893**	**14,743**	**11,488**	**-593**	**-596**
39	360	0	411	12	3,875	2,012	-3,464	-2,000
1,000	1,000	208	15,913	13,705	16,122	13,914	-209	-209
0	0	66	82	17	82	16	0	0
1,039	**1,360**	**274**	**16,406**	**13,734**	**20,079**	**15,943**	**-3,673**	**-2,209**
1,039	**1,360**	**274**	**16,406**	**13,734**	**20,079**	**15,943**	**-3,673**	**-2,209**
1,039	**1,360**	**274**	**16,406**	**13,734**	**20,079**	**15,943**	**-3,673**	**-2,209**
0	0	0	48	48	48	48	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**48**	**48**	**48**	**48**	**0**	**0**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	1	0	1	0	0	0	1	0
0	**1**	**0**	**1**	**0**	**0**	**0**	**1**	**0**
6	1,633	0	9,457	7,818	9,781	8,056	-324	-238
-1	7,210	388	7,737	140	7,241	164	496	-24
-98	166	0	2,631	2,562	2,556	2,491	75	72
-92	**9,009**	**388**	**19,825**	**10,520**	**19,577**	**10,711**	**248**	**-190**
7,197	15,476	24,083	57,081	10,325	54,574	9,010	2,507	1,315
7,197	**15,476**	**24,083**	**57,081**	**10,325**	**54,574**	**9,010**	**2,507**	**1,315**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	40	0	40	0	40	0	0	0
0	**40**	**0**	**40**	**0**	**40**	**0**	**0**	**0**
0	323	0	474	151	460	151	15	0
0	**323**	**0**	**474**	**151**	**460**	**151**	**15**	**0**
99	1,550	0	4,942	3,293	5,062	3,354	-120	-62
99	**1,550**	**0**	**4,942**	**3,293**	**5,062**	**3,354**	**-120**	**-62**
0	867	0	1,528	661	1,698	817	-170	-156
0	**867**	**0**	**1,528**	**661**	**1,698**	**817**	**-170**	**-156**
0	0	0	14	14	14	14	0	0
0	**0**	**0**	**14**	**14**	**14**	**14**	**0**	**0**
7,204	**27,267**	**24,471**	**83,954**	**25,012**	**81,473**	**24,105**	**2,481**	**906**
5,543	7,960	0	14,352	849	17,087	785	-2,734	64
0	0	0	94	94	91	91	3	3
5,543	**7,960**	**0**	**14,446**	**943**	**17,177**	**876**	**-2,731**	**67**
349	0	0	349	0	110	0	240	0
1,472	0	0	1,472	0	1,540	52	-68	-52
16	0	0	16	0	16	0	0	0
9,531	7,537	0	17,067	0	45,027	0	-27,960	0
-33,665	0	0	-33,665	0	-33,653	0	-12	0
1,110	1,127	0	2,237	0	3,121	0	-884	0
42,067	35,053	0	80,648	3,528	152,478	3,783	-71,830	-255
129	0	0	129	0	129	0	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	5	5	5	5	0	0
21,009	**43,717**	**0**	**68,259**	**3,533**	**168,773**	**3,840**	**-100,514**	**-307**
6,760	2,371	0	9,226	94	9,887	192	-661	-98
6,760	**2,371**	**0**	**9,226**	**94**	**9,887**	**192**	**-661**	**-98**
46	49	0	143	48	192	48	-49	0
46	**49**	**0**	**143**	**48**	**192**	**48**	**-49**	**0**
0	0	5,110	6,089	979	6,089	979	0	0
0	**0**	**5,110**	**6,089**	**979**	**6,089**	**979**	**0**	**0**
624	0	0	774	150	759	83	15	67
624	**0**	**0**	**774**	**150**	**759**	**83**	**15**	**67**
33,983	**54,097**	**5,110**	**98,937**	**5,746**	**202,877**	**6,017**	**-103,940**	**-270**
41,187	**81,364**	**29,582**	**182,890**	**30,758**	**284,350**	**30,122**	**-101,459**	**636**
83,126	**92,740**	**36,315**	**468,484**	**256,302**	**577,281**	**264,255**	**-108,797**	**-7,952**
0	0	0	552	552	471	471	81	81
0	**0**	**0**	**552**	**552**	**471**	**471**	**81**	**81**
45	0	0	680	635	674	629	7	6
0	0	0	248	248	250	250	-2	-2
45	**0**	**0**	**928**	**883**	**924**	**879**	**4**	**4**
55	0	0	450	395	467	409	-17	-14
55	**0**	**0**	**450**	**395**	**467**	**409**	**-17**	**-14**
0	0	0	185	185	183	183	1	1
0	**0**	**0**	**185**	**185**	**183**	**183**	**1**	**1**
101	**0**	**0**	**2,115**	**2,015**	**2,045**	**1,942**	**70**	**72**
101	**0**	**0**	**2,115**	**2,015**	**2,045**	**1,942**	**70**	**72**
0	0	0	323	323	70	70	253	253
0	0	0	231	231	229	229	1	1
0	**0**	**0**	**554**	**554**	**299**	**299**	**254**	**254**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	-323	-323	-70	-70	-253	-253
0	0	0	-231	-231	-229	-229	-1	-1
0	**0**	**0**	**-554**	**-554**	**-299**	**-299**	**-254**	**-254**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	69	69	69	69	0	0
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	**0**	**0**	**69**	**69**	**69**	**69**	**0**	**0**
0	12	0	438	425	419	407	18	19
0	**12**	**0**	**438**	**425**	**419**	**407**	**18**	**19**
0	0	35	420	385	374	336	46	49
0	0	0	34	34	34	34	0	0
0	**0**	**35**	**454**	**420**	**409**	**371**	**46**	**49**
0	0	0	20	20	44	44	-24	-24
0	**0**	**0**	**20**	**20**	**44**	**44**	**-24**	**-24**
0	730	0	880	149	889	162	-9	-12
0	151	0	2,387	2,236	2,654	2,494	-267	-258
0	**882**	**0**	**3,267**	**2,385**	**3,543**	**2,655**	**-276**	**-270**
0	0	0	0	0	0	0	0	0
0	0	0	1,304	1,304	1,085	1,085	219	219
0	**0**	**0**	**1,304**	**1,304**	**1,085**	**1,085**	**219**	**219**
0	8	0	211	203	194	186	17	17
0	3	0	256	253	260	257	-4	-4
0	**11**	**0**	**467**	**456**	**454**	**443**	**13**	**13**
0	269	0	3,274	3,005	3,297	3,041	-23	-36
0	31	0	1,496	1,466	1,461	1,432	36	34
0	**300**	**0**	**4,770**	**4,470**	**4,757**	**4,472**	**13**	**-2**
0	0	0	635	635	810	810	-175	-175

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**0**	**0**	**635**	**635**	**810**	**810**	**-175**	**-175**
0	3	0	147	145	131	130	16	15
0	0	0	223	223	214	213	9	10
0	0	0	106	106	111	111	-5	-5
0	0	0	4	4	10	10	-7	-7
0	**3**	**0**	**479**	**476**	**466**	**464**	**14**	**13**
0	16	0	127	111	55	55	71	56
0	0	0	338	338	332	332	6	6
0	0	0	131	131	143	143	-12	-12
0	13	0	412	399	363	350	49	49
0	0	0	0	0	0	0	0	0
0	**29**	**0**	**1,008**	**979**	**894**	**881**	**115**	**99**
0	**1,237**	**35**	**12,842**	**11,571**	**12,881**	**11,631**	**-39**	**-60**
0	**1,237**	**35**	**12,842**	**11,571**	**12,881**	**11,631**	**-39**	**-60**
0	0	0	17	17	45	45	-29	-29
8	0	0	1,843	1,835	1,825	1,813	18	21
8	**0**	**0**	**1,860**	**1,851**	**1,870**	**1,859**	**-10**	**-7**
0	0	0	64	64	77	77	-13	-13
0	**0**	**0**	**64**	**64**	**77**	**77**	**-13**	**-13**
0	0	0	35	34	35	34	0	0
0	**0**	**0**	**35**	**34**	**35**	**34**	**0**	**0**
21	0	0	53	33	53	33	0	0
0	0	0	164	164	164	164	0	0
0	0	0	0	0	0	0	0	0
21	**0**	**0**	**217**	**197**	**217**	**197**	**0**	**0**
0	0	0	2	2	2	2	0	0
0	**0**	**0**	**2**	**2**	**2**	**2**	**0**	**0**
68	0	0	592	523	609	543	-17	-20
51	0	0	524	473	464	413	60	60
119	**0**	**0**	**1,115**	**996**	**1,073**	**956**	**42**	**40**
62	0	0	191	129	191	128	0	0
0	0	0	457	457	440	440	17	17
0	0	0	208	208	208	208	-1	-1

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	1,458	1,458	1,414	1,414	43	43
62	**0**	**0**	**2,313**	**2,250**	**2,253**	**2,191**	**60**	**60**
0	0	0	5,251	5,251	4,252	4,252	998	998
0	0	0	2,059	2,059	2,436	2,436	-378	-378
0	0	0	2,025	2,025	1,971	1,971	54	54
0	0	0	62	62	62	62	0	0
0	**0**	**0**	**9,396**	**9,396**	**8,721**	**8,721**	**675**	**675**
0	0	0	324	324	70	70	253	253
0	0	0	231	231	229	229	1	1
0	**0**	**0**	**554**	**554**	**300**	**300**	**254**	**254**
0	0	0	1,107	1,107	1,156	1,156	-49	-49
0	0	0	12	12	0	0	12	12
0	0	0	433	433	390	390	43	43
0	**0**	**0**	**1,552**	**1,552**	**1,546**	**1,546**	**5**	**5**
479	0	0	624	145	936	398	-312	-253
6,643	3,125	0	17,962	8,194	18,010	8,249	-48	-55
0	0	0	0	0	0	0	0	0
7,122	**3,125**	**0**	**18,586**	**8,339**	**18,946**	**8,646**	**-360**	**-308**
124	22	0	1,727	1,581	1,515	1,369	212	212
0	0	0	58	58	57	57	0	0
124	**22**	**0**	**1,784**	**1,639**	**1,572**	**1,427**	**212**	**212**
7,458	**3,147**	**0**	**37,479**	**26,875**	**36,613**	**25,957**	**866**	**918**
7,458	**3,147**	**0**	**37,479**	**26,875**	**36,613**	**25,957**	**866**	**918**
0	0	0	15	15	14	14	1	1
0	**0**	**0**	**15**	**15**	**14**	**14**	**1**	**1**
0	0	0	32	32	32	32	0	0
0	**0**	**0**	**32**	**32**	**32**	**32**	**0**	**0**
0	**0**	**0**	**47**	**47**	**46**	**46**	**1**	**1**
0	**0**	**0**	**47**	**47**	**46**	**46**	**1**	**1**
0	1,638	0	1,638	0	2,281	0	-643	0
0	**1,638**	**0**	**1,638**	**0**	**2,281**	**0**	**-643**	**0**
0	862	5,894	9,368	2,611	9,127	2,338	241	273

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**862**	**5,894**	**9,368**	**2,611**	**9,127**	**2,338**	**241**	**273**
0	130	0	192	61	186	61	6	0
0	**130**	**0**	**192**	**61**	**186**	**61**	**6**	**0**
164	388	0	2,461	1,909	1,984	1,420	478	489
164	**388**	**0**	**2,461**	**1,909**	**1,984**	**1,420**	**478**	**489**
0	330	0	1,571	1,241	1,602	1,273	-32	-33
0	**330**	**0**	**1,571**	**1,241**	**1,602**	**1,273**	**-32**	**-33**
164	**3,348**	**5,894**	**15,229**	**5,822**	**15,179**	**5,093**	**50**	**730**
6,679	-2,735	0	3,989	44	15,768	45	-11,779	0
6,679	**-2,735**	**0**	**3,989**	**44**	**15,768**	**45**	**-11,779**	**0**
6,679	**-2,735**	**0**	**3,989**	**44**	**15,768**	**45**	**-11,779**	**0**
6,844	**614**	**5,894**	**19,218**	**5,866**	**30,947**	**5,137**	**-11,729**	**729**
14,402	**4,997**	**5,928**	**71,770**	**46,442**	**82,601**	**44,782**	**-10,831**	**1,660**
0	0	0	0	0	15	0	-15	0
0	**0**	**0**	**0**	**0**	**15**	**0**	**-15**	**0**
0	**0**	**0**	**0**	**0**	**15**	**0**	**-15**	**0**
0	**0**	**0**	**0**	**0**	**15**	**0**	**-15**	**0**
0	0	310	310	0	317	0	-8	0
0	**0**	**310**	**310**	**0**	**317**	**0**	**-8**	**0**
0	**0**	**310**	**310**	**0**	**317**	**0**	**-8**	**0**
0	**0**	**310**	**310**	**0**	**317**	**0**	**-8**	**0**
41	0	0	287	246	293	251	-6	-5
41	**0**	**0**	**287**	**246**	**293**	**251**	**-6**	**-5**
147	0	0	421	274	381	230	41	44
166	0	0	644	478	651	478	-7	-1
313	**0**	**0**	**1,065**	**752**	**1,032**	**708**	**33**	**44**
354	**0**	**0**	**1,352**	**998**	**1,325**	**959**	**27**	**38**

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
354	**0**	**0**	**1,352**	**998**	**1,325**	**959**	**27**	**38**
0	0	45	45	0	45	0	0	0
0	**0**	**45**	**45**	**0**	**45**	**0**	**0**	**0**
0	**0**	**45**	**45**	**0**	**45**	**0**	**0**	**0**
0	**0**	**45**	**45**	**0**	**45**	**0**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	1,633	1,633	1,434	1,434	199	199
0	**0**	**0**	**1,633**	**1,633**	**1,434**	**1,434**	**199**	**199**
0	0	0	315	315	314	314	1	1
0	0	0	23	23	23	23	0	0
0	0	0	-11	-11	-11	-11	0	0
0	0	0	141	141	140	140	0	0
0	**0**	**0**	**468**	**468**	**467**	**467**	**1**	**1**
0	**0**	**0**	**2,101**	**2,101**	**1,900**	**1,900**	**200**	**200**
0	**0**	**0**	**2,101**	**2,101**	**1,900**	**1,900**	**200**	**200**
0	80	0	822	742	967	731	-145	11
0	**80**	**0**	**822**	**742**	**967**	**731**	**-145**	**11**
0	0	0	471	471	470	470	1	1
0	0	0	23	23	23	23	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**494**	**494**	**493**	**493**	**1**	**1**
0	0	0	29	29	57	57	-28	-28
0	**0**	**0**	**29**	**29**	**57**	**57**	**-28**	**-28**
0	1	0	15	13	10	9	4	4
0	38	0	249	211	247	212	2	0
0	22	0	256	234	256	235	0	0
0	0	0	37	37	38	38	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**61**	**0**	**557**	**496**	**552**	**493**	**5**	**3**
0	854	0	1,581	728	1,543	687	39	41
0	324	0	6,044	5,719	5,679	5,363	365	357
0	**1,178**	**0**	**7,625**	**6,447**	**7,221**	**6,050**	**404**	**397**
0	0	0	2,264	2,264	1,969	1,969	295	295
0	16	0	1,535	1,519	1,573	1,556	-38	-37
0	165	0	8,567	8,402	8,153	7,990	414	411
0	2	0	54	52	51	49	3	3
0	**183**	**0**	**12,420**	**12,236**	**11,746**	**11,565**	**674**	**672**
0	17	0	17	0	19	0	-2	0
0	18	0	1,156	1,138	1,135	1,118	21	20
0	0	0	116	116	116	116	0	0
0	0	0	20	20	22	22	-2	-2
0	106	0	226	121	116	18	110	103
0	382	0	1,500	1,118	1,744	1,363	-244	-246
0	0	0	129	129	128	128	1	1
0	63	0	806	744	809	748	-2	-5
0	**586**	**0**	**3,972**	**3,386**	**4,090**	**3,513**	**-117**	**-127**
0	2	0	17	15	19	17	-2	-2
0	**2**	**0**	**17**	**15**	**19**	**17**	**-2**	**-2**
0	0	0	182	182	135	133	47	49
0	0	0	145	144	108	106	37	38
0	2	0	48	46	41	38	7	7
0	0	0	3	3	3	3	0	0
0	1	0	1	0	1	0	0	0
0	0	0	5	5	0	0	5	5
0	**3**	**0**	**384**	**380**	**287**	**280**	**96**	**100**
0	2	0	135	133	134	132	1	1
0	0	0	13	13	81	81	-68	-68
0	**2**	**0**	**148**	**145**	**215**	**213**	**-67**	**-67**
0	1	0	73	71	71	69	2	2
0	4	0	10	7	12	9	-2	-2
0	0	0	52	52	30	30	23	23
0	0	0	21	21	12	11	9	9
0	0	0	107	107	98	98	9	9
0	1	0	45	44	42	41	3	3
0	3	0	108	105	197	195	-89	-89
0	1	0	18	17	17	16	1	1
0	0	0	19	19	15	15	4	4
0	0	0	0	0	0	0	0	0
0	18	0	97	79	36	17	61	61

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	3	0	33	30	28	28	5	2
0	0	0	12	12	28	28	-16	-16
0	8	0	23	15	23	16	-1	-1
0	15	0	70	55	50	34	21	22
0	0	0	2	2	2	2	0	0
0	0	0	89	89	69	68	20	22
0	0	0	40	40	43	36	-3	4
0	0	0	0	0	10	6	-10	-6
0	**54**	**0**	**820**	**765**	**783**	**718**	**36**	**47**
0	27	0	435	407	432	404	3	3
0	6	0	35	29	35	29	-1	0
0	**33**	**0**	**469**	**436**	**467**	**434**	**2**	**3**
0	**2,183**	**0**	**27,757**	**25,574**	**26,897**	**24,563**	**860**	**1,011**
0	**2,183**	**0**	**27,757**	**25,574**	**26,897**	**24,563**	**860**	**1,011**
11	0	0	2,758	2,748	2,826	2,821	-67	-74
0	0	0	48	48	70	70	-22	-22
0	0	0	9	9	9	9	0	0
0	0	0	60	60	69	58	-9	2
0	0	0	1,360	1,360	1,357	1,357	4	4
0	0	0	20	20	20	20	0	0
0	0	0	36	36	16	16	20	20
11	**0**	**0**	**4,292**	**4,281**	**4,366**	**4,351**	**-75**	**-70**
0	0	0	262	262	261	261	1	1
0	0	0	12	12	12	12	0	0
0	0	0	29	29	29	29	0	0
0	**0**	**0**	**302**	**302**	**302**	**302**	**1**	**1**
0	0	792	792	0	792	0	0	0
0	0	0	4	4	4	4	0	0
0	**0**	**792**	**796**	**4**	**796**	**4**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
114	0	0	528	414	489	403	39	11
114	**0**	**0**	**528**	**414**	**489**	**403**	**39**	**11**
0	0	0	49	49	49	49	0	0
0	0	0	9	9	6	6	3	3
801	0	0	1,404	603	1,402	558	1	46

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
33	0	0	232	199	144	106	88	92
0	0	0	159	159	266	266	-106	-106
834	**0**	**0**	**1,853**	**1,019**	**1,867**	**984**	**-14**	**35**
150	0	0	590	440	582	432	8	8
0	0	0	21	21	23	20	-3	0
3	0	0	44	41	44	41	0	0
0	0	0	42	42	42	42	0	0
0	0	0	160	160	159	159	0	0
0	0	0	1,592	1,592	1,393	1,393	199	199
0	0	0	6	6	6	6	0	0
0	0	0	625	625	633	633	-9	-9
153	**0**	**0**	**3,079**	**2,926**	**2,883**	**2,727**	**195**	**199**
0	0	0	94	94	98	98	-5	-5
0	**0**	**0**	**94**	**94**	**98**	**98**	**-5**	**-5**
366	0	0	906	540	961	584	-55	-43
1	0	0	97	96	97	96	0	0
7	0	0	21	15	25	15	-4	-1
374	**0**	**0**	**1,025**	**651**	**1,083**	**695**	**-58**	**-44**
0	0	0	15,183	15,183	14,495	14,495	688	688
50	0	0	3,675	3,625	3,558	3,509	117	116
0	0	0	65	65	93	93	-28	-28
50	**0**	**0**	**18,923**	**18,874**	**18,146**	**18,097**	**777**	**777**
0	0	0	71	71	1,059	1,059	-988	-988
0	**0**	**0**	**71**	**71**	**1,059**	**1,059**	**-988**	**-988**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	110	110	130	120	-19	-10
0	**0**	**0**	**110**	**110**	**130**	**120**	**-19**	**-10**
0	0	0	370	370	369	369	1	1
0	0	0	131	131	130	130	1	1
0	0	0	2,041	2,041	2,038	2,038	4	4
0	**0**	**0**	**2,542**	**2,542**	**2,537**	**2,537**	**5**	**5**
0	0	0	0	0	0	0	0	0
0	0	0	1,696	1,696	1,686	1,686	10	10
0	0	0	4,446	4,446	4,422	4,422	24	24
0	0	0	179	179	158	158	21	21

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	1,888	1,888	1,883	1,883	5	5
0	0	0	562	562	592	592	-30	-30
0	0	0	1	1	1	1	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**8,771**	**8,771**	**8,742**	**8,742**	**29**	**29**
93	0	0	1,471	1,378	1,880	1,694	-409	-316
0	0	0	886	886	820	820	66	66
93	**0**	**0**	**2,358**	**2,264**	**2,700**	**2,514**	**-343**	**-249**
1,444	0	0	2,374	930	2,330	939	44	-9
4,048	0	0	7,056	3,009	8,890	4,837	-1,833	-1,828
1,847	0	0	4,282	2,436	4,303	2,398	-20	37
7,339	**0**	**0**	**13,713**	**6,374**	**15,522**	**8,174**	**-1,810**	**-1,800**
150	0	0	261	111	260	111	1	0
150	**0**	**0**	**261**	**111**	**260**	**111**	**1**	**0**
0	0	0	53	53	53	53	0	0
0	0	0	273	273	262	262	12	12
0	0	0	75	75	133	133	-59	-59
21	0	0	479	458	401	401	78	57
5,426	0	0	7,323	1,897	7,819	2,766	-496	-869
94	0	0	446	352	438	344	8	8
531	0	0	813	283	784	246	30	36
0	0	0	16	16	16	16	0	0
0	0	0	3,888	3,888	3,888	3,888	0	0
1,274	0	0	2,193	919	2,160	1,047	33	-128
0	0	0	1	1	4	4	-3	-3
7,346	**0**	**0**	**15,560**	**8,214**	**15,957**	**9,159**	**-397**	**-946**
16,463	**0**	**792**	**74,277**	**57,022**	**76,938**	**60,077**	**-2,661**	**-3,056**
16,463	**0**	**792**	**74,277**	**57,022**	**76,938**	**60,077**	**-2,661**	**-3,056**
0	0	0	9	9	9	9	0	0
0	0	0	3	3	0	0	3	3
0	**0**	**0**	**12**	**12**	**9**	**9**	**3**	**3**
0	0	0	56	56	56	56	0	0
0	**0**	**0**	**56**	**56**	**56**	**56**	**0**	**0**
0	0	0	262	262	262	262	0	0
0	0	0	106	106	106	106	0	0
0	**0**	**0**	**368**	**368**	**368**	**368**	**0**	**0**
0	0	0	0	0	0	0	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	391	391	391	391	0	0
0	0	0	731	731	730	730	1	1
0	0	0	227	227	227	227	-1	-1
0	**0**	**0**	**1,348**	**1,348**	**1,348**	**1,348**	**0**	**0**
0	**0**	**0**	**1,785**	**1,785**	**1,781**	**1,781**	**4**	**4**
0	**0**	**0**	**1,785**	**1,785**	**1,781**	**1,781**	**4**	**4**
0	0	0	1	1	1	1	0	0
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
0	**0**	**0**	**1**	**1**	**1**	**1**	**0**	**0**
0	0	0	253	253	41	41	212	212
0	**0**	**0**	**253**	**253**	**41**	**41**	**212**	**212**
0	0	0	4	4	5	4	-1	-1
0	**0**	**0**	**4**	**4**	**5**	**4**	**-1**	**-1**
0	0	0	0	0	0	0	0	0
0	13	0	250	236	249	236	1	1
0	632	234	866	0	799	0	66	0
0	**646**	**234**	**1,115**	**236**	**1,048**	**236**	**67**	**1**
383	2,000	13,738	22,240	6,119	21,730	5,443	510	676
383	**2,000**	**13,738**	**22,240**	**6,119**	**21,730**	**5,443**	**510**	**676**
0	0	0	5	5	8	6	-3	0
0	2,710	0	3,038	328	3,393	648	-355	-321
0	0	0	0	0	0	0	0	0
0	**2,710**	**0**	**3,043**	**333**	**3,401**	**654**	**-357**	**-321**
0	561	0	835	274	811	274	24	0
0	**561**	**0**	**835**	**274**	**811**	**274**	**24**	**0**
0	9	0	896	887	802	795	94	93
0	**9**	**0**	**896**	**887**	**802**	**795**	**94**	**93**
0	229	0	1,138	909	1,192	969	-54	-60

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	229	0	1,138	909	1,192	969	-54	-60
383	6,155	13,972	29,525	9,016	29,031	8,417	495	599
4,070	1,348	0	5,442	24	6,879	22	-1,437	2
4,070	1,348	0	5,442	24	6,879	22	-1,437	2
103	8	0	608	496	714	580	-106	-83
16,870	470	0	18,039	698	22,947	197	-4,908	502
16,973	478	0	18,647	1,195	23,661	776	-5,014	419
0	0	0	39	39	39	39	0	0
0	0	0	39	39	39	39	0	0
107	0	0	107	0	94	0	13	0
107	0	0	107	0	94	0	13	0
21,150	1,827	0	24,235	1,258	30,673	837	-6,438	421
21,533	7,981	13,972	53,760	10,274	59,703	9,254	-5,943	1,020
38,351	10,164	15,119	161,387	97,754	168,923	98,536	-7,536	-783
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	104	104	0	0	104	104
0	0	0	104	104	0	0	104	104
0	0	0	104	104	0	0	104	104
0	0	0	104	104	0	0	104	104
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0

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Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	2	2	2	2	0	0
0	0	0	4	4	4	4	0	0
0	0	0	8	8	8	8	0	0
0	0	0	4	4	4	4	0	0
0	0	0	4	4	4	4	0	0
0	0	0	1	1	1	1	0	0
0	0	0	9	9	9	9	0	0
0	**0**	**0**	**31**	**31**	**31**	**31**	**0**	**0**
0	0	0	2	2	2	2	0	0
0	**0**	**0**	**2**	**2**	**2**	**2**	**0**	**0**
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	**0**	**0**	**137**	**137**	**33**	**33**	**104**	**104**
20,330	500	0	33,002	12,172	18,149	18,149	14,853	-5,977
20,330	**500**	**0**	**33,002**	**12,172**	**18,149**	**18,149**	**14,853**	**-5,977**
20,330	**500**	**0**	**33,002**	**12,172**	**18,149**	**18,149**	**14,853**	**-5,977**
20,330	**500**	**0**	**33,002**	**12,172**	**18,149**	**18,149**	**14,853**	**-5,977**
20,330	**500**	**0**	**33,002**	**12,172**	**18,149**	**18,149**	**14,853**	**-5,977**
156,209	**108,402**	**57,362**	**734,780**	**412,807**	**846,987**	**425,755**	**-112,207**	**-12,947**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS
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SUM-FIXED INCOMESUM ASIA	FOREIGN EXCHANGESUM ASIA
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

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SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE

Don't Touch	
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST MGT
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ALTERNATIVESSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI FIXED INCOMESUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	MFI SUPPORTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM ASIA	PRIVATE EQUITYSUM ASIA
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	ASSET MANAGEMENT PRINCIPAL INVSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PRIVATE EQUITYSUM EUROPE
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
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SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch

SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM EUROPE	CORPORATE INVEST/OTHERSUM EUROPE
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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Don't Touch	
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
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UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS-Asset Statement Account Var (Cross System) - 28 Sep 2007

effective_date	Division	Synthetic Division	Region
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07			SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
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28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	Customer	GFS-Customer	SUM EUROPE
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
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28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
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28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
28-Sep-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM ASIA
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM EUROPE
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM AMERICAS
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM AMERICAS
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM ASIA
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM EUROPE
		28-Sep-07 SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date	Division	Synthetic Division	Region
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date	Division	Synthetic Division	Region
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
28-Sep-07	SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
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		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
28-Sep-07	SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
		28-Sep-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS
28-Sep-07	SUM-NON-CORE	GFS-NON-CORE	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
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		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
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		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
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	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
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	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
	28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

effective_date	Division	Synthetic Division	Region
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
28-Sep-07	SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		28-Sep-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			Customer	Customer	Customer
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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0299	LB I GROUP INC.	41789	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	40300	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0299	LB I GROUP INC.	40566	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	23595	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	47740	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0000	LEHMAN BROTHERS INC.	42433	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0299	LB I GROUP INC.	52007	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0045	LEHMAN COMMERCIAL PAPER INC.	42431	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0B96	BROMLEY LLC	42442	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0C10	JET PARTNERS LLC	42438	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0A61	CLARKS SUMMIT I, LLC	42441	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0045	LEHMAN COMMERCIAL PAPER INC.	42432	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	AVIATION FINANCE
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0299	LB I GROUP INC.	45398	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0299	LB I GROUP INC.	45398	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	42418	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
OC37	ROYALTY ASSET INVESTMENT, LLC	47533	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
00T1	LB COMMERCIAL BANK (LBCB)	42422	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0045	LEHMAN COMMERCIAL PAPER INC.	42414	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
00T1	LB COMMERCIAL BANK (LBCB)	42422	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB
0000	LEHMAN BROTHERS INC.	53083	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	EQUITY LONG/SHORT
0000	LEHMAN BROTHERS INC.	56159	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS EMERGING MARKETS
086A	OPAL FINANCE HOLDINGS IRELAND LTD	48371	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0299	LB I GROUP INC.	48054	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0000	LEHMAN BROTHERS INC.	48055	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0299	LB I GROUP INC.	48054	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
OC37	ROYALTY ASSET INVESTMENT, LLC	47532	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0C53	LB GPS LIGHTFOOT LLC	52009	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0929	LCPI LONDON BRANCH	47569	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0045	LEHMAN COMMERCIAL PAPER INC.	48056	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS-PRIVATE EQUITY
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42427	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0045	LEHMAN COMMERCIAL PAPER INC.	42426	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PHELPS-CREDIT
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0299	LB I GROUP INC.	51273	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42423	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0299	LB I GROUP INC.	50044	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
086A	OPAL FINANCE HOLDINGS IRELAND LTD	48285	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0299	LB I GROUP INC.	50044	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	42244	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
OC37	ROYALTY ASSET INVESTMENT, LLC	47534	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0C53	LB GPS LIGHTFOOT LLC	52008	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0929	LCPI LONDON BRANCH	47858	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES
0000	LEHMAN BROTHERS INC.	48149	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	PRINCIPAL STRATEGIES II
0000	LEHMAN BROTHERS INC.	51282	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	STRUCTURED CREDIT
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	51216	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0183	LB INTERNATIONAL (EUROPE)	23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0183	LB INTERNATIONAL (EUROPE)	23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0C15	LB MARITIM INVESTOR GMBH	21786	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0479	LEHMAN BROTHERS HOLDINGS PLC	21594	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0183	LB INTERNATIONAL (EUROPE)	23385	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	23650	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	23650	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0045	LEHMAN COMMERCIAL PAPER INC.	23112	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0059	LB SPECIAL FINANCING INC.	40349	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0299	LB I GROUP INC.	22258	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0000	LEHMAN BROTHERS INC.	00176	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0045	LEHMAN COMMERCIAL PAPER INC.	23112	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0045	LEHMAN COMMERCIAL PAPER INC.	23112	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER
0099	LEHMAN BROTHERS HOLDINGS INC.	53011	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
032B	GRA FINANCE CORPORATION LTD	42605	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0370	LB ASIA CAPITAL COMPANY	42753	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	42754	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0370	LB ASIA CAPITAL COMPANY	42753	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	GLOBAL PRINCIPAL STRAT	GPS ASIA	CONVERT ARB
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0187	LB COMMERCIAL CORP. ASIA LIMITED	48204	GLOBAL PRINCIPAL STRAT	GPS ASIA	CREDIT
0C13	LB INDIA HLDGS MAURITIUS II LTD	46467	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
032B	GRA FINANCE CORPORATION LTD	48956	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0C12	LB INDIA HLDGS MAURITIUS I LTD	53019	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0000	LEHMAN BROTHERS INC.	78913	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0187	LB COMMERCIAL CORP. ASIA LIMITED	27629	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	27808	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
0183	LB INTERNATIONAL (EUROPE)	42285	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0183	LB INTERNATIONAL (EUROPE)	42285	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0929	LCPI LONDON BRANCH	42281	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE
0183	LB INTERNATIONAL (EUROPE)	42288	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	42296	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0299	LB I GROUP INC.	56162	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0929	LCPI LONDON BRANCH	42292	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0929	LCPI LONDON BRANCH	42292	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CREDIT ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0299	LB I GROUP INC.	29690	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0479	LEHMAN BROTHERS HOLDINGS PLC	29956	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0183	LB INTERNATIONAL (EUROPE)	22137	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC
0099	LEHMAN BROTHERS HOLDINGS INC.	46980	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV AMER PRE ALL	DIVISIONAL ADMIN AMER
0099	LEHMAN BROTHERS HOLDINGS INC.	46980	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV AMER PRE ALL	DIVISIONAL ADMIN AMER
077C	LIBERTUS JUTAKU LOAN K.K.	21745	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	42377	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA	KOREA
077C	LIBERTUS JUTAKU LOAN K.K.	21923	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	45813	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL	KOREA
00N3	PREFERRED MORTGAGES	41864	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO	UK PLATFORMS
00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO	UK PLATFORMS
0A60	COHANE RAFFERTY LLC	87840	ADVISORY	ADVISORY AMERICAS	ADVISORY AMERICAS
0000	LEHMAN BROTHERS INC.	78011	BANKING CORPORATE	CORPORATE - AMERICAS	CORPORATE - AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	84007	DCM ABS	DEBT ORIG-AMERICAS	DEBT ORIG-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	28971	LEVERAGED FINANCE	LF AMERICAS	LF LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41169	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	43534	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41169	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	43534	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41169	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	43534	LEVERAGED FINANCE	LF AMERICAS	LF LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25199	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
00T1	LB COMMERCIAL BANK (LBCB)	41165	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
	AEGIS FINANCE LLC	45817	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0059	LB SPECIAL FINANCING INC.	25251	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
0212	LEHMAN BROTHERS BANK	25417	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	29093	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0000	LEHMAN BROTHERS INC.	20980	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0059	LB SPECIAL FINANCING INC.	20979	OTHER	OTHER BANKING INDUST AMER	HY FIRM RELAT LOANS AMER
0920	LB BANKHAUS LONDON BRANCH	25958	OTHER	OTHER BANKING INDUST AMER	HY LOAN HOLDS AMER
0299	LB I GROUP INC.	29453	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0299	LB I GROUP INC.	29453	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0000	LEHMAN BROTHERS INC.	23981	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
0045	LEHMAN COMMERCIAL PAPER INC.	48924	OTHER	OTHER BANKING INDSUT ASIA	HG FIRM RELAT LOANS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48991	OTHER	OTHER BANKING INDSUT ASIA	HG FIRM RELAT LOANS ASIA
0183	LB INTERNATIONAL (EUROPE)	26319	DCM ABS	DCM OTHER EUROPE	DCM OTHER EUROPE
0929	LCPI LONDON BRANCH	20841	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	21972	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	20835	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	21972	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	21982	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0929	LCPI LONDON BRANCH	21983	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	23319	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
00B5	LEHMAN BROTHERS BANKHAUS A.G.	49814	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	51099	LEVERAGED FINANCE	LF EUROPE	LF EUROPE
0920	LB BANKHAUS LONDON BRANCH	25339	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0929	LCPI LONDON BRANCH	20838	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
091E	LB BANKHAUS AG, ITALIAN BRANCH	48095	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51097	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0920	LB BANKHAUS LONDON BRANCH	51103	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51097	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0929	LCPI LONDON BRANCH	20838	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0920	LB BANKHAUS LONDON BRANCH	51103	OTHER	OTHER BANKING INDUST EUR	HG FIRM REL LOANS IBD EUR
0929	LCPI LONDON BRANCH	21864	OTHER	OTHER BANKING INDUST EUR	HY FIRM REL LOANS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25953	OTHER	OTHER BANKING INDUST EUR	HY LOAN HOLDS IBD EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25953	OTHER	OTHER BANKING INDUST EUR	HY LOAN HOLDS IBD EUR
00U4	LB UK RE HOLDINGS LIMITED	46244	OTHER	OTHER BANKING INDUST EUR	OTHER BANKING INDUST EUR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	48323	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48322	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48322	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48323	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48323	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	48322	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0045	LEHMAN COMMERCIAL PAPER INC.	52090	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
0000	LEHMAN BROTHERS INC.	51307	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION
0000	LEHMAN BROTHERS INC.	51307	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION
0000	LEHMAN BROTHERS INC.	51307	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION
0000	LEHMAN BROTHERS INC.	51307	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	00100	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	24491	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0059	LB SPECIAL FINANCING INC.	25534	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	77001	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0000	LEHMAN BROTHERS INC.	51311	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0045	LEHMAN COMMERCIAL PAPER INC.	52091	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL
0059	LB SPECIAL FINANCING INC.	48832	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	EQ STRATEGIC INVESTMENTS
0019	LB ASIA HOLDINGS LIMITED	43813	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	EQ STRATEGIC INVESTMENTS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0212	LEHMAN BROTHERS BANK	25454	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41171	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
	AEGIS FINANCE LLC	76817	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	25142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0000	LEHMAN BROTHERS INC.	20965	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	42142	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0000	LEHMAN BROTHERS INC.	41278	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0059	LB SPECIAL FINANCING INC.	41277	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
0000	LEHMAN BROTHERS INC.	78501	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
0C18	TOWNSEND ANALYTICS	21768	EQUITIES CORPORATE	TAL-AMERICAS	TAL CORPORATE
0000	LEHMAN BROTHERS INC.	00136	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-AMERICAS
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0183	LB INTERNATIONAL (EUROPE)	56098	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	40878	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41114	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41399	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41115	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	40879	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	40878	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41114	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41399	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41811	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0000	LEHMAN BROTHERS INC.	41115	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0299	LB I GROUP INC.	48495	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0299	LB I GROUP INC.	53105	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
0059	LB SPECIAL FINANCING INC.	70103	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	IPB
0000	LEHMAN BROTHERS INC.	70057	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	IPB
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0059	LB SPECIAL FINANCING INC.	25996	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0059	LB SPECIAL FINANCING INC.	25996	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0059	LB SPECIAL FINANCING INC.	25996	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43501	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
	LB I GROUP INC.	47550	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0299	LB I GROUP INC.	47550	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	43166	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL
0000	LEHMAN BROTHERS INC.	25887	LIQUID MARKETS AMERICAS	AMERICAS CASH	AGENCY DESK OTC TRADING
0000	LEHMAN BROTHERS INC.	51144	LIQUID MARKETS AMERICAS	AMERICAS CASH	ATS PLATFORM
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27651	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75381	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	27646	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	46741	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT MKT ACCESS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	43934	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
0000	LEHMAN BROTHERS INC.	75521	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29964	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	29963	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	75511	LIQUID MARKETS AMERICAS	AMERICAS CASH	CONSUMER PRODUCTS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	26160	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	24536	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	24536	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	23274	LIQUID MARKETS AMERICAS	AMERICAS CASH	EMG EQUITIES-AMERICAS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	75411	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27644	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27650	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	27648	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	00131	LIQUID MARKETS AMERICAS	AMERICAS CASH	NASDAQ
0000	LEHMAN BROTHERS INC.	43599	LIQUID MARKETS AMERICAS	AMERICAS CASH	NEUBERGER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25308	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25308	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0099	LEHMAN BROTHERS HOLDINGS INC.	50014	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
0000	LEHMAN BROTHERS INC.	29531	LIQUID MARKETS AMERICAS	AMERICAS CASH	PORTFOLIO-CASH ECON JV
0000	LEHMAN BROTHERS INC.	29531	LIQUID MARKETS AMERICAS	AMERICAS CASH	PORTFOLIO-CASH ECON JV
0000	LEHMAN BROTHERS INC.	75331	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75331	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27642	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27645	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75291	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	27643	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	00153	LIQUID MARKETS AMERICAS	AMERICAS CASH	US LISTED EQUITIES 1
0000	LEHMAN BROTHERS INC.	00393	LIQUID MARKETS AMERICAS	AMERICAS CASH	US LISTED EQUITIES 1
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	20949	LIQUID MARKETS AMERICAS	AMERICAS CASH	WHOLESALE BUSINESS
0000	LEHMAN BROTHERS INC.	77441	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0183	LB INTERNATIONAL (EUROPE)	27938	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	25438	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	24604	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
0000	LEHMAN BROTHERS INC.	51335	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW
0059	LB SPECIAL FINANCING INC.	51336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW
0A80	LB OTC DERIVATIVES INC	52087	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	25038	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51329	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	51367	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0059	LB SPECIAL FINANCING INC.	51331	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0000	LEHMAN BROTHERS INC.	51320	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB
0061	LEHMAN BROTHERS FINANCE S.A.	20239	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	20336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	43788	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	20336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	20336	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0059	LB SPECIAL FINANCING INC.	20240	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	23152	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0000	LEHMAN BROTHERS INC.	24160	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
0061	LEHMAN BROTHERS FINANCE S.A.	49166	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	49166	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	48967	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0059	LB SPECIAL FINANCING INC.	53084	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0A80	LB OTC DERIVATIVES INC	51339	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0A80	LB OTC DERIVATIVES INC	51339	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE
0000	LEHMAN BROTHERS INC.	42005	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE
0000	LEHMAN BROTHERS INC.	42003	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP
0000	LEHMAN BROTHERS INC.	42003	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP
0000	LEHMAN BROTHERS INC.	42003	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP
0000	LEHMAN BROTHERS INC.	42003	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	51278	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PORTFOLIO JV
0000	LEHMAN BROTHERS INC.	51278	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PORTFOLIO JV
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	22373	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	22373	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	22373	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
			LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	77411	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	23117	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	42004	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	51137	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	29194	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0000	LEHMAN BROTHERS INC.	20245	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51402	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0187	LB COMMERCIAL CORP. ASIA LIMITED	48784	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0059	LB SPECIAL FINANCING INC.	51403	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
015C	LEHMAN BROTHERS SECURITIES NV	51389	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0059	LB SPECIAL FINANCING INC.	51391	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51392	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	51388	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	51388	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0059	LB SPECIAL FINANCING INC.	51391	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	INDEX - STR
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0183	LB INTERNATIONAL (EUROPE)	27555	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	20241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24241	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	24242	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0A80	LB OTC DERIVATIVES INC	25737	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0059	LB SPECIAL FINANCING INC.	26680	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0183	LB INTERNATIONAL (EUROPE)	27555	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
0000	LEHMAN BROTHERS INC.	56026	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	RISK AGGREGATION
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
015C	LEHMAN BROTHERS SECURITIES NV	51369	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
015C	LEHMAN BROTHERS SECURITIES NV	51369	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0000	LEHMAN BROTHERS INC.	51368	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0061	LEHMAN BROTHERS FINANCE S.A.	51373	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0059	LB SPECIAL FINANCING INC.	51372	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0A80	LB OTC DERIVATIVES INC	51370	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
0183	LB INTERNATIONAL (EUROPE)	24225	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	24225	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	27989	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0000	LEHMAN BROTHERS INC.	24218	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	28712	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	24036	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0000	LEHMAN BROTHERS INC.	24218	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	27989	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0054	LEHMAN BROS ASIA LIMITED	25078	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES NON JAPAN
092C	LBI TAIWAN BRANCH	41011	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES NON JAPAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	45549	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
031B	CAPITAL GROWTH INVESTMENTS LTD.	49157	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
031B	CAPITAL GROWTH INVESTMENTS LTD.	41792	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49156	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49279	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	49275	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	42566	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
031B	CAPITAL GROWTH INVESTMENTS LTD.	42565	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
037B	LB SECURITIES PRIVATE LIMITED	42847	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
032B	GRA FINANCE CORPORATION LTD	49276	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0C13	LB INDIA HLDGS MAURITIUS II LTD	49273	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27807	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0370	LB ASIA CAPITAL COMPANY	27807	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0000	LEHMAN BROTHERS INC.	23138	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	43795	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29793	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29598	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	43795	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	23875	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0000	LEHMAN BROTHERS INC.	26162	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0000	LEHMAN BROTHERS INC.	24537	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0183	LB INTERNATIONAL (EUROPE)	29793	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
0370	LB ASIA CAPITAL COMPANY	25422	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	22332	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	25422	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0370	LB ASIA CAPITAL COMPANY	26266	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN
0183	LB INTERNATIONAL (EUROPE)	25666	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	25532	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24105	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	22281	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0183	LB INTERNATIONAL (EUROPE)	26551	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	22281	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN
0183	LB INTERNATIONAL (EUROPE)	48445	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	48444	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	48444	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0183	LB INTERNATIONAL (EUROPE)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0000	LEHMAN BROTHERS INC.	51235	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0000	LEHMAN BROTHERS INC.	24540	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
0187	LB COMMERCIAL CORP. ASIA LIMITED	48955	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48955	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	48146	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0183	LB INTERNATIONAL (EUROPE)	24893	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0183	LB INTERNATIONAL (EUROPE)	24893	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0183	LB INTERNATIONAL (EUROPE)	24893	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0000	LEHMAN BROTHERS INC.	77302	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA
0370	LB ASIA CAPITAL COMPANY	24384	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24420	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0000	LEHMAN BROTHERS INC.	78523	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70080	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ FIRM RELATIONSHIP LOAN
0045	LEHMAN COMMERCIAL PAPER INC.	70996	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ FIRM RELATIONSHIP LOAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	49243	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-ASIA
0054	LEHMAN BROS ASIA LIMITED	20959	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-ASIA
0183	LB INTERNATIONAL (EUROPE)	27375	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-ASIA
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27213	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27214	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27214	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0370	LB ASIA CAPITAL COMPANY	27215	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	50070	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	20385	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	20382	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	20382	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22629	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
0370	LB ASIA CAPITAL COMPANY	25499	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	25499	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	24329	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	27180	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
070B	MERIT, LLC	47857	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	20384	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
015C	LEHMAN BROTHERS SECURITIES NV	46872	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	26278	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	26278	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0370	LB ASIA CAPITAL COMPANY	20130	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0000	LEHMAN BROTHERS INC.	24338	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0099	LEHMAN BROTHERS HOLDINGS INC.	52033	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0922	LBIE SEOUL SECURITIES BRANCH	42351	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0099	LEHMAN BROTHERS HOLDINGS INC.	43058	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0061	LEHMAN BROTHERS FINANCE S.A.	48064	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
091C	LBIE SEOUL SECURITIES BRANCH	42351	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24801	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION
0061	LEHMAN BROTHERS FINANCE S.A.	27728	EQUITIES CORPORATE	EQUITIES CORP EUROPE	EQUITY CORP OTHER
0183	LB INTERNATIONAL (EUROPE)	26597	EQUITIES CORPORATE	EQUITIES CORP EUROPE	EQUITY CORP OTHER
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25948	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
091E	LB BANKHAUS AG, ITALIAN BRANCH	50046	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	20836	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0920	LB BANKHAUS LONDON BRANCH	25946	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	21863	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HY FIRM REL LOANS EQT EUR
0929	LCPI LONDON BRANCH	21863	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HY FIRM REL LOANS EQT EUR
0061	LEHMAN BROTHERS FINANCE S.A.	29086	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24195	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24195	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN
0183	LB INTERNATIONAL (EUROPE)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	43007	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46235	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	46236	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	45989	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49025	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	49023	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	51421	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
0183	LB INTERNATIONAL (EUROPE)	51421	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT
0183	LB INTERNATIONAL (EUROPE)	23509	EUROPE EXEC SVCS	EUROPE CASH	AUTOS & TRANSPORT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	49014	EUROPE EXEC SVCS	EUROPE CASH	CHEMICALS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	43093	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0000	LEHMAN BROTHERS INC.	42013	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42533	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	24037	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0183	LB INTERNATIONAL (EUROPE)	42532	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
0000	LEHMAN BROTHERS INC.	23070	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0909	LBIE-FRANKFURT BRANCH	22580	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24802	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0183	LB INTERNATIONAL (EUROPE)	24371	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
			EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION
0000	LEHMAN BROTHERS INC.	23070	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51410	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	51411	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
0183	LB INTERNATIONAL (EUROPE)	25939	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH TDH
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	29548	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0000	LEHMAN BROTHERS INC.	29552	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	25656	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	25660	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	43094	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	49015	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
0183	LB INTERNATIONAL (EUROPE)	23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA
0183	LB INTERNATIONAL (EUROPE)	23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	23585	EUROPE EXEC SVCS	EUROPE CASH	MEDIA
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49013	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0000	LEHMAN BROTHERS INC.	25659	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
0183	LB INTERNATIONAL (EUROPE)	49635	EUROPE EXEC SVCS	EUROPE CASH	REAL ESTATE
0183	LB INTERNATIONAL (EUROPE)	49635	EUROPE EXEC SVCS	EUROPE CASH	REAL ESTATE
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	29089	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	51409	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	43095	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	51409	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	48007	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25657	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	25661	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	25658	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0000	LEHMAN BROTHERS INC.	25662	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	51418	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0000	LEHMAN BROTHERS INC.	24921	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	43466	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	51419	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	20135	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	20135	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	27173	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	25429	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	41555	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	40131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	24719	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
0183	LB INTERNATIONAL (EUROPE)	51420	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR MATCHING STRATS
0183	LB INTERNATIONAL (EUROPE)	51420	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR MATCHING STRATS
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	24751	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49010	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR RISK PRINCIPAL
0183	LB INTERNATIONAL (EUROPE)	49146	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR TRANSITION MGMT
0061	LEHMAN BROTHERS FINANCE S.A.	46130	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	47451	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46109	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	46130	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46131	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46142	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46142	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	47450	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	46107	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0183	LB INTERNATIONAL (EUROPE)	47449	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
0061	LEHMAN BROTHERS FINANCE S.A.	46121	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46134	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46186	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46190	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46123	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	48589	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46940	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49864	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49865	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49866	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49867	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49868	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49869	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49870	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49871	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49872	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49873	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49874	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49875	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49876	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49877	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49878	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49879	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	49001	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	47471	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46197	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46195	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46189	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46941	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46124	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46115	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47455	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47458	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46116	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	47456	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46191	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	47470	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46188	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46187	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46122	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	46135	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0059	LB SPECIAL FINANCING INC.	47460	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0059	LB SPECIAL FINANCING INC.	46192	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	40785	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	40783	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0061	LEHMAN BROTHERS FINANCE S.A.	46181	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	47978	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0183	LB INTERNATIONAL (EUROPE)	46182	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	46181	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW
0061	LEHMAN BROTHERS FINANCE S.A.	46119	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	AGGREGATED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	48755	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	AGGREGATED RISK
0183	LB INTERNATIONAL (EUROPE)	47493	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0061	LEHMAN BROTHERS FINANCE S.A.	47492	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0059	LB SPECIAL FINANCING INC.	47494	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING
0183	LB INTERNATIONAL (EUROPE)	46133	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS
0061	LEHMAN BROTHERS FINANCE S.A.	46132	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS
0183	LB INTERNATIONAL (EUROPE)	47453	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS
0061	LEHMAN BROTHERS FINANCE S.A.	47452	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS
0059	LB SPECIAL FINANCING INC.	47448	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS
0061	LEHMAN BROTHERS FINANCE S.A.	46951	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS
0061	LEHMAN BROTHERS FINANCE S.A.	48852	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS
0183	LB INTERNATIONAL (EUROPE)	46993	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	OTHER/JV BOOKS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0920	LB BANKHAUS LONDON BRANCH	47575	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46933	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46997	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0183	LB INTERNATIONAL (EUROPE)	46998	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0183	LB INTERNATIONAL (EUROPE)	46934	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0059	LB SPECIAL FINANCING INC.	46999	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46997	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK
0061	LEHMAN BROTHERS FINANCE S.A.	46948	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	47489	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	47944	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0183	LB INTERNATIONAL (EUROPE)	46949	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0059	LB SPECIAL FINANCING INC.	47473	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0059	LB SPECIAL FINANCING INC.	46950	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	46948	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0061	LEHMAN BROTHERS FINANCE S.A.	47480	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	47482	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0183	LB INTERNATIONAL (EUROPE)	46994	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0061	LEHMAN BROTHERS FINANCE S.A.	47468	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0059	LB SPECIAL FINANCING INC.	46114	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0059	LB SPECIAL FINANCING INC.	47483	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0061	LEHMAN BROTHERS FINANCE S.A.	47468	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE
0061	LEHMAN BROTHERS FINANCE S.A.	42792	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42794	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE
0928	LB FINANCE NETHERLANDS ANTILLES BRA	50035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
015C	LEHMAN BROTHERS SECURITIES NV	50032	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50002	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
015C	LEHMAN BROTHERS SECURITIES NV	50032	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	50003	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0061	LEHMAN BROTHERS FINANCE S.A.	43396	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
0928	LB FINANCE NETHERLANDS ANTILLES BRA	46147	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46177	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46184	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47474	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46143	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47463	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
015C	LEHMAN BROTHERS SECURITIES NV	47627	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48844	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48847	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47574	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47980	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46179	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46185	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	47475	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48597	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47573	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47573	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48849	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48848	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46144	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49304	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49365	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49401	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49366	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46169	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46118	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46168	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46180	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46170	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46153	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	46145	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46143	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	50065	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47474	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46168	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46177	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49213	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49192	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49218	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	49154	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46117	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
015C	LEHMAN BROTHERS SECURITIES NV	46936	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46161	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46165	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46146	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46155	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46148	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47572	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47981	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0909	LBIE-FRANKFURT BRANCH	22578	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47478	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48997	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48595	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49301	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	49303	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	49300	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	48598	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47571	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47571	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	47571	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	40784	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	40784	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0920	LB BANKHAUS LONDON BRANCH	27552	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46166	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46149	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46156	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46162	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46175	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48996	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48596	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48592	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48593	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48594	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	48599	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49266	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49394	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49267	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49268	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49369	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49399	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	49380	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	40781	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47477	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0187	LB COMMERCIAL CORP. ASIA LIMITED	46472	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	46172	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46174	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46171	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24035	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	47479	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46176	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46173	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46160	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46150	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	50064	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	48627	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	43191	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	53095	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	46174	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	47477	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49217	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49222	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49199	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49221	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49151	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	53111	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	53108	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49152	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49153	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49194	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49198	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	49197	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46163	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	46167	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0183	LB INTERNATIONAL (EUROPE)	24482	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	24245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0920	LB BANKHAUS LONDON BRANCH	27552	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0A80	LB OTC DERIVATIVES INC	43704	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0061	LEHMAN BROTHERS FINANCE S.A.	22603	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
0059	LB SPECIAL FINANCING INC.	48087	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
0183	LB INTERNATIONAL (EUROPE)	22413	CDO	CDO AMERICAS	CDO CASH-SYN HYBRID US
0000	LEHMAN BROTHERS INC.	47576	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47576	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0299	LB I GROUP INC.	47578	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	48901	CDO	CDO AMERICAS	CDO HOUSE US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	29171	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	29171	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO PRIMARY MANAGED US
0059	LB SPECIAL FINANCING INC.	22417	CDO	CDO AMERICAS	CDO SCP US
0183	LB INTERNATIONAL (EUROPE)	26965	CDO	CDO AMERICAS	CDO SCP US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO SCP US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO SCP US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO SCT US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO SCT US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO SCT US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO SCT US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO SCT US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO SCT US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO SECONDARY US
0059	LB SPECIAL FINANCING INC.	22415	CDO	CDO AMERICAS	CDO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO SECONDARY US
0059	LB SPECIAL FINANCING INC.	51162	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US
0C63	EAGLE ENERGY PARTNERS 1 LP	49305	COMMODITIES TRADING	EAGLE NORTH AMERICA	COMMODITIES-EAGLE ENERGY
0C11	LB COMMODITY SERVICES INC.	21522	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
0C11	LB COMMODITY SERVICES INC.	21580	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY GENERAL
0C11	LB COMMODITY SERVICES INC.	21568	COMMODITIES TRADING	US COMMODITIES TRADING	INDEX TRADING
0000	LEHMAN BROTHERS INC.	49551	COMMODITIES TRADING	US COMMODITIES TRADING	INDEX TRADING
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
	AEGIS FINANCE LLC	46974	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0929	LCPI LONDON BRANCH	46720	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25240	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25242	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	25241	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41150	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0212	LEHMAN BROTHERS BANK	25361	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
0059	LB SPECIAL FINANCING INC.	29346	FID CORPORATE	FID CORP-LOANS AMERICAS	HG LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	22255	FID CORPORATE	FID CORP-LOANS AMERICAS	HG LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0299	LB I GROUP INC.	22053	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0299	LB I GROUP INC.	22053	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	22462	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0000	LEHMAN BROTHERS INC.	23493	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
00T1	LB COMMERCIAL BANK (LBCB)	41153	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0045	LEHMAN COMMERCIAL PAPER INC.	23494	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	27384	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS
0920	LB BANKHAUS LONDON BRANCH	25238	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25238	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0920	LB BANKHAUS LONDON BRANCH	25238	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0045	LEHMAN COMMERCIAL PAPER INC.	25236	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
00T1	LB COMMERCIAL BANK (LBCB)	41152	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
0000	LEHMAN BROTHERS INC.	75401	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	23717	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	48401	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0000	LEHMAN BROTHERS INC.	22134	FID CORPORATE	FID CORPORATE AMERICAS	FID CORP AMER
0513	LEHMAN RE LIMITED	22509	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER
0099	LEHMAN BROTHERS HOLDINGS INC.	53000	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER
0000	LEHMAN BROTHERS INC.	00265	FOREIGN EXCHANGE	FX AMERICAS	FX-CORP FEES/OTHER AMER

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	43258	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
0000	LEHMAN BROTHERS INC.	27731	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
0060	LB COMMERCIAL CORPORATION	23331	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0000	LEHMAN BROTHERS INC.	21954	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
0059	LB SPECIAL FINANCING INC.	43617	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	49355	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	49355	FOREIGN EXCHANGE	FX EM AMERICAS	LATIN AMERICA LOCALS-FX
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0000	LEHMAN BROTHERS INC.	23629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES
0183	LB INTERNATIONAL (EUROPE)	43619	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	27914	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	24290	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	22700	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING
0000	LEHMAN BROTHERS INC.	26013	GLOBAL RATES	GOVERNMENTS AMERICAS	HOUSE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	52078	GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	40345	GLOBAL RATES	GOVERNMENTS AMERICAS	PASSTHRU JV
0000	LEHMAN BROTHERS INC.	22756	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0183	LB INTERNATIONAL (EUROPE)	22758	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0183	LB INTERNATIONAL (EUROPE)	24028	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0059	LB SPECIAL FINANCING INC.	20272	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER
0370	LB ASIA CAPITAL COMPANY	26276	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23343	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23343	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27282	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27241	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23121	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	51296	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	77471	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
0000	LEHMAN BROTHERS INC.	26650	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
0059	LB SPECIAL FINANCING INC.	26448	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVES MORTGAGES
0059	LB SPECIAL FINANCING INC.	26448	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVES MORTGAGES
0059	LB SPECIAL FINANCING INC.	29069	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS
0059	LB SPECIAL FINANCING INC.	29069	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	21525	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	21525	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	21527	GLOBAL RATES	RATES DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
0059	LB SPECIAL FINANCING INC.	42088	GLOBAL RATES	RATES DERIVATIVES AMERICAS	HEDGE FUND REPLICATION
0059	LB SPECIAL FINANCING INC.	22285	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	42131	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0183	LB INTERNATIONAL (EUROPE)	40132	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US BOND OPTIONS
0000	LEHMAN BROTHERS INC.	77331	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	25147	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0059	LB SPECIAL FINANCING INC.	26443	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	23889	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	72411	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US SWAPS
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20843	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	20842	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
0000	LEHMAN BROTHERS INC.	40261	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CAPITAL MANAGEMENT
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	47503	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0299	LB I GROUP INC.	50061	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
021C	PRINCIPAL TRANSACTIONS INC II	48734	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0045	LEHMAN COMMERCIAL PAPER INC.	47505	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0C55	LPJ AIRCRAFT FINANCE LLC	53119	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25160	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	25194	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	26455	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0045	LEHMAN COMMERCIAL PAPER INC.	21599	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0183	LB INTERNATIONAL (EUROPE)	24644	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0059	LB SPECIAL FINANCING INC.	22235	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0183	LB INTERNATIONAL (EUROPE)	25175	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23033	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0059	LB SPECIAL FINANCING INC.	43454	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23693	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	43453	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23351	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	22036	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	22704	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25594	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	26475	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25171	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	26475	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	43453	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	23678	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	40287	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	40287	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	26450	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	26450	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25583	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25176	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25176	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25176	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25594	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	25188	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
0000	LEHMAN BROTHERS INC.	24381	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	24535	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	26369	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0183	LB INTERNATIONAL (EUROPE)	26369	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23698	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	40263	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0045	LEHMAN COMMERCIAL PAPER INC.	26092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	40263	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	23092	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	22303	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0299	LB I GROUP INC.	22079	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0C55	LPJ AIRCRAFT FINANCE LLC	48960	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
0000	LEHMAN BROTHERS INC.	25810	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	25812	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0920	LB BANKHAUS LONDON BRANCH	25808	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	25812	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	41163	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US
0212	LEHMAN BROTHERS BANK	43876	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG LOANS SYND US

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	23034	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0000	LEHMAN BROTHERS INC.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US
0183	LB INTERNATIONAL (EUROPE)	47565	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0000	LEHMAN BROTHERS INC.	47501	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0C24	LEHMAN BROTHERS DO BRASIL	48102	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24015	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	22059	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	26808	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0312	PROPERTY ASSET MANAGEMENT INC	26239	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24029	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	27177	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24029	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	27175	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0045	LEHMAN COMMERCIAL PAPER INC.	26046	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24574	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0A80	LB OTC DERIVATIVES INC	21721	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24539	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	23724	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	25128	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0059	LB SPECIAL FINANCING INC.	26088	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	23800	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0045	LEHMAN COMMERCIAL PAPER INC.	22213	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	24488	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	26453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS
0000	LEHMAN BROTHERS INC.	72331	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	24994	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	40126	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	40126	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0045	LEHMAN COMMERCIAL PAPER INC.	40560	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0045	LEHMAN COMMERCIAL PAPER INC.	40560	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23489	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23492	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23492	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	23491	HIGH YIELD	HIGH YIELD - AME	HY BONDS US
0000	LEHMAN BROTHERS INC.	49789	HIGH YIELD	HIGH YIELD - AME	HY CREDIT STRATEGY US
0299	LB I GROUP INC.	47733	HIGH YIELD	HIGH YIELD - AME	HY CREDIT STRATEGY US
0000	LEHMAN BROTHERS INC.	29447	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0059	LB SPECIAL FINANCING INC.	29445	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	40190	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES JV SYND US
0183	LB INTERNATIONAL (EUROPE)	43233	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0183	LB INTERNATIONAL (EUROPE)	46756	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	43479	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	42178	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0045	LEHMAN COMMERCIAL PAPER INC.	42172	HIGH YIELD	HIGH YIELD - AME	HY DERIVATIVES US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	20919	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	40251	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25674	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	40251	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0099	LEHMAN BROTHERS HOLDINGS INC.	20126	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	20920	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25370	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25371	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25372	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25373	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25669	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25670	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25671	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25672	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25677	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25678	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25715	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0000	LEHMAN BROTHERS INC.	23490	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	25680	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0C55	LPJ AIRCRAFT FINANCE LLC	53010	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	41162	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0212	LEHMAN BROTHERS BANK	56151	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0920	LB BANKHAUS LONDON BRANCH	42809	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
00T1	LB COMMERCIAL BANK (LBCB)	42540	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	22172	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US
0045	LEHMAN COMMERCIAL PAPER INC.	43650	HIGH YIELD	HIGH YIELD - AME	HY LOANS US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	20331	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29911	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29914	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29918	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29919	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29920	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29922	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29997	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	43650	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29911	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29918	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29922	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29923	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	29996	HIGH YIELD	HIGH YIELD - AME	HY LOANS US
0045	LEHMAN COMMERCIAL PAPER INC.	43053	HIGH YIELD	HIGH YIELD - AME	HY STRUCTURED FINANCE JV US
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	47615	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C58	LEHCRED LLC	48954	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0C79	RESTRUCTURADORA DE CREDITOS DE CLMB	42572	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0299	LB I GROUP INC.	50093	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
00U4	LB UK RE HOLDINGS LIMITED	48953	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0045	LEHMAN COMMERCIAL PAPER INC.	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0045	LEHMAN COMMERCIAL PAPER INC.	50080	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0183	LB INTERNATIONAL (EUROPE)	45067	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	20958	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	20958	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0000	LEHMAN BROTHERS INC.	29489	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0299	LB I GROUP INC.	29492	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0045	LEHMAN COMMERCIAL PAPER INC.	29490	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0045	LEHMAN COMMERCIAL PAPER INC.	29490	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	23071	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	23071	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0171	LEHMAN INVESTMENTS INC.	24155	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	26444	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	45069	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	26577	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0099	LEHMAN BROTHERS HOLDINGS INC.	24926	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0498	RIBCO LLC	56056	MUNICIPALS	MUNICIPAL BONDS	MUNI CORPORATE
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25562	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25565	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25569	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25566	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25563	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25560	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25566	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25569	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0498	RIBCO LLC	25565	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	00107	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0498	RIBCO LLC	47749	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0498	RIBCO LLC	47749	MUNICIPALS	MUNICIPAL BONDS	SECONDARY
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0498	RIBCO LLC	50087	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	47751	MUNICIPALS	MUNICIPAL BONDS	SECONDARY HIGH YIELD
0000	LEHMAN BROTHERS INC.	00120	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0498	RIBCO LLC	50131	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0498	RIBCO LLC	50131	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0299	LB I GROUP INC.	22636	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0000	LEHMAN BROTHERS INC.	00114	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0A83	LBK RIBCO	25485	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0B61	TAX EXEMPT AFFORD MORTGAGE ACCEPT	43573	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0498	RIBCO LLC	22452	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
00T1	LB COMMERCIAL BANK (LBCB)	50068	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0368	LEHMAN TAX CREDIT ADVISOR INC	26675	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0362	LEHMAN HOUSING CAPITAL INC.	26674	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0000	LEHMAN BROTHERS INC.	28197	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA
0059	LB SPECIAL FINANCING INC.	27327	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	41575	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24650	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	23777	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	23777	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	23777	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	49816	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0000	LEHMAN BROTHERS INC.	24648	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	40875	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41177	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
00T1	LB COMMERCIAL BANK (LBCB)	41174	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41176	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	28695	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	28791	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41180	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	28792	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	28695	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0212	LEHMAN BROTHERS BANK	27361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	26414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0311	ALI INC	41535	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	27188	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
01C1	LBS HOLDINGS SARL	50130	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24667	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0000	LEHMAN BROTHERS INC.	24666	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	24835	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
00T1	LB COMMERCIAL BANK (LBCB)	41179	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0920	LB BANKHAUS LONDON BRANCH	27556	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0318	LW LP INC. PCO	24836	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0212	LEHMAN BROTHERS BANK	27420	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0311	ALI INC	24834	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
0B31	BNC MORTGAGE, INC	20968	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	BNC
0C29	CAMPUS DOOR	49746	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	CAMPUS DOOR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0059	LB SPECIAL FINANCING INC.	28578	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	43260	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	29454	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-NEW ISSUE-AM
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	53085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	53085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	29753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	29753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	23635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
0000	LEHMAN BROTHERS INC.	22724	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY PT & OPTNS-AMERICAS
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	24552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0000	LEHMAN BROTHERS INC.	29348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
0A60	COHANE RAFFERTY LLC	29422	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-ADMIN
0299	LB I GROUP INC.	20124	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-ADMIN
0212	LEHMAN BROTHERS BANK	29213	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0299	LB I GROUP INC.	25060	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	24701	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0212	LEHMAN BROTHERS BANK	27397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0212	LEHMAN BROTHERS BANK	27397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK
0000	LEHMAN BROTHERS INC.	22176	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MORTGAGE FINANCE AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	26478	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	26478	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	53088	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0178	LB PASS-THROUGH SECURITIES INC.	49016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0000	LEHMAN BROTHERS INC.	53093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	29967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	50005	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	29967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0212	LEHMAN BROTHERS BANK	53091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	24842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24831	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24831	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	24558	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0000	LEHMAN BROTHERS INC.	23707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0212	LEHMAN BROTHERS BANK	27604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	29756	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0099	LEHMAN BROTHERS HOLDINGS INC.	29756	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0099	LEHMAN BROTHERS HOLDINGS INC.	29756	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0299	LB I GROUP INC.	52085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0045	LEHMAN COMMERCIAL PAPER INC.	29755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0045	LEHMAN COMMERCIAL PAPER INC.	29755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0045	LEHMAN COMMERCIAL PAPER INC.	29755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0045	LEHMAN COMMERCIAL PAPER INC.	29755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0000	LEHMAN BROTHERS INC.	29754	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0212	LEHMAN BROTHERS BANK	29757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIN FINANCE RESIDENTIAL
0099	LEHMAN BROTHERS HOLDINGS INC.	26084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0099	LEHMAN BROTHERS HOLDINGS INC.	26084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0099	LEHMAN BROTHERS HOLDINGS INC.	26084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	27763	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	28212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0000	LEHMAN BROTHERS INC.	26085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0299	LB I GROUP INC.	28212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	26082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
00T1	LB COMMERCIAL BANK (LBCB)	20999	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0045	LEHMAN COMMERCIAL PAPER INC.	22173	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0311	ALI INC	22469	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	SPECIAL OPPORTUNITIES GP
0000	LEHMAN BROTHERS INC.	75303	CDO	CDO - ASIA	CDO ASIA
0183	LB INTERNATIONAL (EUROPE)	29443	CDO	CDO - ASIA	CDO ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	43155	CDO	CDO - ASIA	CDO ASIA
0059	LB SPECIAL FINANCING INC.	29442	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0059	LB SPECIAL FINANCING INC.	29442	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA
0045	LEHMAN COMMERCIAL PAPER INC.	48908	FID CORPORATE	FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	48989	FID CORPORATE	FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN
0C13	LB INDIA HLDGS MAURITIUS II LTD	56069	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0000	LEHMAN BROTHERS INC.	75603	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0083	LEHMAN BROTHERS JAPAN INC.	26860	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
0059	LB SPECIAL FINANCING INC.	22670	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	22670	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
0060	LB COMMERCIAL CORPORATION	24213	FOREIGN EXCHANGE	FX ASIA	FX-OPTIONS ASIA
0922	LBIE SEOUL SECURITIES BRANCH	41079	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
0922	LBIE SEOUL SECURITIES BRANCH	41079	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
0059	LB SPECIAL FINANCING INC.	40069	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0183	LB INTERNATIONAL (EUROPE)	24675	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0000	LEHMAN BROTHERS INC.	24206	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0000	LEHMAN BROTHERS INC.	24206	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
0083	LEHMAN BROTHERS JAPAN INC.	24348	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	70403	GLOBAL RATES	GOVERNMENTS ASIA	GOVTS ASIA ALLOC
0183	LB INTERNATIONAL (EUROPE)	48917	GLOBAL RATES	RATES DERIVATIVES ASIA	DERIVATIVES AUSTRALIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0183	LB INTERNATIONAL (EUROPE)	26320	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	26530	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0183	LB INTERNATIONAL (EUROPE)	24423	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	40231	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	40231	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24372	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0059	LB SPECIAL FINANCING INC.	26786	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
0183	LB INTERNATIONAL (EUROPE)	40139	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	48171	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	46363	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	29385	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22434	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22052	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	29385	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29237	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	21103	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0312	PROPERTY ASSET MANAGEMENT INC	27520	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	29629	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26886	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26796	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26794	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26793	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26800	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	43484	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	40139	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	20395	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	27723	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26896	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	46784	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	26819	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0183	LB INTERNATIONAL (EUROPE)	22900	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	29083	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	22437	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	26895	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	75213	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0000	LEHMAN BROTHERS INC.	75213	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
0059	LB SPECIAL FINANCING INC.	29716	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
013C	HORIZON II INTERNATIONAL LTD	43834	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29236	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	29778	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	25988	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	25942	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	22678	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	29628	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0183	LB INTERNATIONAL (EUROPE)	26795	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	22551	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	26872	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
037A	L.B.A YK	28387	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
037A	L.B.A YK	28387	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
012C	LB CAPITAL CORPORATION III	43848	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
062A	LBD YK	29686	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
066A	LBE YK	29687	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
043A	LBC YK	28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	25631	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0187	LB COMMERCIAL CORP. ASIA LIMITED	40478	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
		28386	HIGH YIELD	HIGH YIELD - ASIA	HY JAPAN
0083	LEHMAN BROTHERS JAPAN INC.	49163	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
0187	LB COMMERCIAL CORP. ASIA LIMITED	46106	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
0187	LB COMMERCIAL CORP. ASIA LIMITED	21857	HIGH YIELD	HIGH YIELD - ASIA	HY LEVERAGE FINANCE/SYNDICATE
054C	LEIHUA ASSET MGT CORP LIMITED	20812	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0240	FALCON HOLDINGS II INC.	27168	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0337	THAI DEVELOPMENT FUND	28137	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
064A	HY INVESTMENTS (IRELAND) LIMITED	29689	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0183	LB INTERNATIONAL (EUROPE)	29299	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0183	LB INTERNATIONAL (EUROPE)	29300	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
032B	GRA FINANCE CORPORATION LTD	41691	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29312	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	50132	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	43849	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	25724	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
045A	LEHMAN BROTHERS OPPORTUNITY LTD	25725	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
068A	LB HY OPPORT KOREA INC	29463	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
081A	LB GUAM OPPORTUNITY LLC	25381	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29316	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29314	HIGH YIELD	HIGH YIELD - ASIA	HY PRINCIPAL INVESTMENTS ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
0183	LB INTERNATIONAL (EUROPE)	29249	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
074A	MAEWHA K-STARS LTD	29374	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	25028	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
048C	JASMINE YK	20387	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
038C	YK SHINNO	20388	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
062C	LUNAR CONSTELLATION LIMITED PARTNER	20399	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0929	LCPI LONDON BRANCH	21952	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0496	MERCHANTS REAL ESTATE CO., LTD.	22486	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0254	PLUTO REALTY Y.K.	23039	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	25028	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0267	ORCA INTERNATIONAL YK	26535	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
025A	KENARI INVESTMENT HOLDINGS INC.	28596	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
023A	GKI DEVELOPMENT INC.	28693	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0125	THAI STRATEGIC ASSET FUND/ PTG	29136	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0265	GROUPER INTERNATIONAL YK	29355	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
076A	LB INVESTMENTS JAPAN INC	29695	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
087A	TL I ASSET MANAGEMENT CO LTD	29955	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
050C	LR PROPERTIES LTD.	40853	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
042C	DAISY YK	40861	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
057C	PHUKET CAPITAL RESORT CO, LTD	41233	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0495	SUNRISE FINANCE CO., LTD	43642	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
026C	QUANTA ASSET COMPNAY LIMITED	43872	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
027C	SH JASMINE 1 LTD	43905	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
023B	SAMUI HOTEL 1 COMPANY LIMITED	46413	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
027B	PACIFIC ESTATE DEVELOPMENT LIMITED	46417	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
036B	BANGKOK OFFICE 2 COMPANY LIMITED	46675	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0000	LEHMAN BROTHERS INC.	70094	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0495	SUNRISE FINANCE CO., LTD	43642	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
023A	GKI DEVELOPMENT INC.	28693	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
074A	MAEWHA K-STARS LTD	29374	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0929	LCPI LONDON BRANCH	21952	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0492	REVIVAL HOLDINGS LIMITED	28598	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA
	LB RE AUSTRALIA COMMERCIAL PTY LTD	41784	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE AUSTRALIA
074C	YK DUCKHORN	21541	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
0495	SUNRISE FINANCE CO., LTD	22487	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
007B	ARK FUNDING I YK	25858	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
003B	HILLS FUNDING I, LTD	25862	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
039C	Y.K.PARK FUNDING	40858	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
043C	Y.K.SBB FUNDING	40862	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43244	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
017B	DT INVESTMENTS 1 LLC	43305	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
014A	THAILAND OPPORTUNITY FUND	43390	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
020C	KL INVESTMENTS 4 INC	43598	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
068C	Y.K.TOWER FUNDING	46474	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
074C	YK DUCKHORN	21541	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA

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LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0495	SUNRISE FINANCE CO., LTD	22487	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE NPL - ASIA
077C	LIBERTUS JUTAKU LOAN K.K.	47669	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	JAPAN
077C	LIBERTUS JUTAKU LOAN K.K.	45089	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	JAPAN
041B	KOREA CENTRAL MORTGAGE INC	45087	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	KOREA
0083	LEHMAN BROTHERS JAPAN INC.	22401	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	22401	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
022D	HERCULES KK	49044	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
0083	LEHMAN BROTHERS JAPAN INC.	29188	SECURITIZED PRODUCTS	SP ASIA-TRADING	MORTGAGE TRADING ASIA
0000	LEHMAN BROTHERS INC.	71063	SECURITIZED PRODUCTS	SP ASIA-TRADING	MORTGAGE TRADING ASIA
040A	LEHMAN BROTHERS TAIWIAN LTD	40820	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0284	GLOBAL THAI PROPERTY FUND	26709	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
040A	LEHMAN BROTHERS TAIWIAN LTD	40820	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
074A	MAEWHA K-STARS LTD	48221	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21782	SECURITIZED PRODUCTS	SP ASIA-TRADING	PRIN. FINANCE-ASIA
0059	LB SPECIAL FINANCING INC.	23995	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0183	LB INTERNATIONAL (EUROPE)	26510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0183	LB INTERNATIONAL (EUROPE)	26510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0000	LEHMAN BROTHERS INC.	23529	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0045	LEHMAN COMMERCIAL PAPER INC.	25965	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0183	LB INTERNATIONAL (EUROPE)	26510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29729	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	29730	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
0059	LB SPECIAL FINANCING INC.	50078	CDO	CDO - EUROPE	CDO CASH-SYN HYBRID EUR
0059	LB SPECIAL FINANCING INC.	47583	CDO	CDO - EUROPE	CDO CREDIT CPPI EUR
0059	LB SPECIAL FINANCING INC.	40310	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR
0183	LB INTERNATIONAL (EUROPE)	40303	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR
0059	LB SPECIAL FINANCING INC.	20902	CDO	CDO - EUROPE	CDO PRIMARY MANAGED EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO PRIMARY MANAGED EUR
0920	LB BANKHAUS LONDON BRANCH	40218	CDO	CDO - EUROPE	CDO PRIMARY MANAGED EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO PRIMARY MANAGED EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO PRIMARY MANAGED EUR
0920	LB BANKHAUS LONDON BRANCH	48494	CDO	CDO - EUROPE	CDO SCP EUR
0183	LB INTERNATIONAL (EUROPE)	40277	CDO	CDO - EUROPE	CDO SECONDARY EUR
0183	LB INTERNATIONAL (EUROPE)	49818	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0C11	LB COMMODITY SERVICES INC.	49823	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0929	LCPI LONDON BRANCH	20837	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
091E	LB BANKHAUS AG, ITALIAN BRANCH	48096	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51057	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0920	LB BANKHAUS LONDON BRANCH	51073	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0045	LEHMAN COMMERCIAL PAPER INC.	29659	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	20837	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0920	LB BANKHAUS LONDON BRANCH	51073	FID CORPORATE	FID CORP-LOANS EUROPE	HG FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	21865	FID CORPORATE	FID CORP-LOANS EUROPE	HY FIRM REL LOANS FID EUR
0929	LCPI LONDON BRANCH	20840	FID CORPORATE	FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR
0929	LCPI LONDON BRANCH	21980	FID CORPORATE	FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR
0045	LEHMAN COMMERCIAL PAPER INC.	51062	FID CORPORATE	FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR
0183	LB INTERNATIONAL (EUROPE)	29356	FID CORPORATE	FID CORPORATE EUROPE	FID CORP EUR
0183	LB INTERNATIONAL (EUROPE)	22268	FID CORPORATE	FID CORPORATE EUROPE	NON BUS LINE PROP EUROPE
00S4	PARTRIDGE FUNDING INTERNATIONAL SRL	20376	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	45591	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22279	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	27521	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0000	LEHMAN BROTHERS INC.	36120	FOREIGN EXCHANGE	FX EUROPE	FX-FORWARDS EUROPE
0000	LEHMAN BROTHERS INC.	22146	FOREIGN EXCHANGE	FX EUROPE	FX-LONDON PROPRIETARY
0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0183	LB INTERNATIONAL (EUROPE)	20191	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0059	LB SPECIAL FINANCING INC.	20190	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	20193	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
0061	LEHMAN BROTHERS FINANCE S.A.	43954	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43955	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43956	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43968	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40975	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40974	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	40973	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	42343	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	42344	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48210	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48484	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	46093	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	46094	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0061	LEHMAN BROTHERS FINANCE S.A.	47617	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	47926	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48756	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0920	LB BANKHAUS LONDON BRANCH	40838	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43633	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	49180	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	48970	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0061	LEHMAN BROTHERS FINANCE S.A.	43637	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0183	LB INTERNATIONAL (EUROPE)	24981	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	24987	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
0000	LEHMAN BROTHERS INC.	26678	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24677	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	26043	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0183	LB INTERNATIONAL (EUROPE)	24256	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS
0059	LB SPECIAL FINANCING INC.	22232	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0183	LB INTERNATIONAL (EUROPE)	26634	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0059	LB SPECIAL FINANCING INC.	21502	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
0059	LB SPECIAL FINANCING INC.	48572	GLOBAL RATES	RATES DERIVATIVES EUROPE	EMERGING MARKETS RATES
0183	LB INTERNATIONAL (EUROPE)	25793	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	25792	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	29084	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	24514	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43061	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43062	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43063	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	24514	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43064	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43066	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43071	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0061	LEHMAN BROTHERS FINANCE S.A.	43072	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	29478	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
0059	LB SPECIAL FINANCING INC.	51050	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV
0183	LB INTERNATIONAL (EUROPE)	40395	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
0059	LB SPECIAL FINANCING INC.	40375	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
0183	LB INTERNATIONAL (EUROPE)	40399	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0183	LB INTERNATIONAL (EUROPE)	40399	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0183	LB INTERNATIONAL (EUROPE)	40399	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	40382	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	43843	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	43843	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION
0059	LB SPECIAL FINANCING INC.	26285	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0183	LB INTERNATIONAL (EUROPE)	40391	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0183	LB INTERNATIONAL (EUROPE)	40391	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	26285	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0183	LB INTERNATIONAL (EUROPE)	26374	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	43842	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
0059	LB SPECIAL FINANCING INC.	46427	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
0929	LCPI LONDON BRANCH	46423	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
0183		47690	GLOBAL RATES	RATES DERIVATIVES EUROPE	STRATEGIC EXOTICS
0059	LB SPECIAL FINANCING INC.	51032	GLOBAL RATES	RATES DERIVATIVES EUROPE	STRATEGIC EXOTICS
0183	LB INTERNATIONAL (EUROPE)	22649	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	22649	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0059	LB SPECIAL FINANCING INC.	26213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	26964	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	26964	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	40325	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS
0183	LB INTERNATIONAL (EUROPE)	40325	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS
0183	LB INTERNATIONAL (EUROPE)	29272	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CONVERTIBLE JV EUR
0059	LB SPECIAL FINANCING INC.	40267	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	40272	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	40272	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	40272	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0059	LB SPECIAL FINANCING INC.	40267	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	25700	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24527	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0000	LEHMAN BROTHERS INC.	24402	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	24817	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0059	LB SPECIAL FINANCING INC.	29734	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
0183	LB INTERNATIONAL (EUROPE)	22643	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR
0183	LB INTERNATIONAL (EUROPE)	22647	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR
0183	LB INTERNATIONAL (EUROPE)	22644	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	24974	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR
0183	LB INTERNATIONAL (EUROPE)	43643	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	25271	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	43644	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0183	LB INTERNATIONAL (EUROPE)	22538	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	46758	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR
0059	LB SPECIAL FINANCING INC.	49661	HIGH YIELD	HIGH YIELD - EUROPE	HY DERIVATIVES
0929	LCPI LONDON BRANCH	50053	HIGH YIELD	HIGH YIELD - EUROPE	HY DERIVATIVES
0183	LB INTERNATIONAL (EUROPE)	22595	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0183	LB INTERNATIONAL (EUROPE)	22595	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
062A	LBD YK	46975	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0929	LCPI LONDON BRANCH	25999	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0920	LB BANKHAUS LONDON BRANCH	28951	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED EUR
0183	LB INTERNATIONAL (EUROPE)	21701	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0929	LCPI LONDON BRANCH	20998	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0929	LCPI LONDON BRANCH	20998	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0920	LB BANKHAUS LONDON BRANCH	49550	HIGH YIELD	HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR
0143	LB OFFSHORE PARTNERS LTD.	53065	HIGH YIELD	HIGH YIELD - EUROPE	HY HOUSE EUR
0929	LCPI LONDON BRANCH	20839	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0920	LB BANKHAUS LONDON BRANCH	21969	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0929	LCPI LONDON BRANCH	21979	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
0920	LB BANKHAUS LONDON BRANCH	27297	HIGH YIELD	HIGH YIELD - EUROPE	HY LOANS SYND EUR
00U4	LB UK RE HOLDINGS LIMITED	47834	HIGH YIELD	HIGH YIELD - EUROPE	HY NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	45016	HIGH YIELD	HIGH YIELD - EUROPE	HY NPLS EUR
0929	LCPI LONDON BRANCH	20997	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0920	LB BANKHAUS LONDON BRANCH	21713	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0045	LEHMAN COMMERCIAL PAPER INC.	20281	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0929	LCPI LONDON BRANCH	20997	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0920	LB BANKHAUS LONDON BRANCH	21713	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
0059	LB SPECIAL FINANCING INC.	25937	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA
00U4	LB UK RE HOLDINGS LIMITED	46507	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
00U4	LB UK RE HOLDINGS LIMITED	49813	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
00U4	LB UK RE HOLDINGS LIMITED	46507	HIGH YIELD	HIGH YIELD EEMEA	HY EMG NPLS EUR
0183	LB INTERNATIONAL (EUROPE)	48174	HIGH YIELD	HIGH YIELD EEMEA	HY SECONDARY EEMEA
0183	LB INTERNATIONAL (EUROPE)	46591	HIGH YIELD	HIGH YIELD PROP EUROPE	HY PROP DISTRESSED EUROPE
0929	LCPI LONDON BRANCH	21886	HIGH YIELD	HIGH YIELD PROP EUROPE	HY PROP DISTRESSED EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00K9	RUBY FINANCE SRL	43177	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28723	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0183	LB INTERNATIONAL (EUROPE)	24398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0920	LB BANKHAUS LONDON BRANCH	25472	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0493	MABLE	43039	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41491	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
	LB FINANCING LTD.	48475	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41119	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	20802	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21751	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21752	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21754	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	21756	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00U5	CALLIMACO FINANCE SRL	21758	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0920	LB BANKHAUS LONDON BRANCH	25472	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	40824	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41119	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41522	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41991	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	41992	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
0929	LCPI LONDON BRANCH	46362	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	46518	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE
00N4	PENINSULA GOLF	40240	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00R7	HARLEY PROPERTY VENTURES	40825	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C7	ELDON STREET HOLDINGS LIMITED	29275	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C7	ELDON STREET HOLDINGS LIMITED	29275	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00R8	LBROS (SWEDEN) PROPERTIES AB	20879	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29706	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00D9	THAYER PROPERTIES (JERSEY) LIMITED	29744	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0183	LB INTERNATIONAL (EUROPE)	25079	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	20071	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0451	PCML	22223	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	27553	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0312	PROPERTY ASSET MANAGEMENT INC	27931	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
01H5	MYRA SARL	49484	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0099	LEHMAN BROTHERS HOLDINGS INC.	22103	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	22348	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
00U5	CALLIMACO FINANCE SRL	21760	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0920	LB BANKHAUS LONDON BRANCH	21861	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	25378	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	25834	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	40805	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	40881	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	41524	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0493	MABLE	43180	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	43815	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00C6	LB (PTG) LTD	29150	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0920	LB BANKHAUS LONDON BRANCH	22334	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45560	REAL ESTATE	REAL ESTATE-EUROPE	REAL ESTATE NPL
00V8	MONACO NPL (NO 1) LIMITED	46383	REAL ESTATE	REAL ESTATE-EUROPE	REAL ESTATE NPL
00B5	LEHMAN BROTHERS BANKHAUS A.G.	28189	SALES/RESEARCH/ADMIN	BANKHAUS FID FINANCE JV	BANKHAUS FID FINANCE JV
00B5	LEHMAN BROTHERS BANKHAUS A.G.	28189	SALES/RESEARCH/ADMIN	BANKHAUS FID FINANCE JV	BANKHAUS FID FINANCE JV
0909	LBIE-FRANKFURT BRANCH	22556	SALES/RESEARCH/ADMIN	SALES	FID SALES EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	43944	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	ELQ
00N3	PREFERRED MORTGAGES	43630	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	PREFERRED MORTGAGES
00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	SPML
0183	LB INTERNATIONAL (EUROPE)	27822	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-NEW ISSUE-EUROPE
0059	LB SPECIAL FINANCING INC.	49099	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	29278	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28466	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28466	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	41851	SECURITIZED PRODUCTS	SP EUROPE-TRADING	INSURANCE SOLUTIONS EUROPE
0477	STORM FUNDING LTD	25037	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0493	MABLE	27823	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
0920	LB BANKHAUS LONDON BRANCH	28384	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
	SMF NO. 1 LIMITED	48731	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING
01G2	STEPSTONE MORTGAGE FUNDING LTD	48733	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING
0183	LB INTERNATIONAL (EUROPE)	26648	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MT SALES EUROPE
01B1	SPF5	49572	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	49594	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	49594	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0059	LB SPECIAL FINANCING INC.	46570	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0479	LEHMAN BROTHERS HOLDINGS PLC	20206	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0183	LB INTERNATIONAL (EUROPE)	28572	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
01G7	ALTEA	47946	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	49592	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U5	CALLIMACO FINANCE SRL	49805	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
01H2	ZESTDEW PLC	48824	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
091E	LB BANKHAUS AG, ITALIAN BRANCH	47947	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
0045	LEHMAN COMMERCIAL PAPER INC.	28725	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45021	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	21521	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	21762	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45046	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	45076	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
00V8	MONACO NPL (NO 1) LIMITED	47804	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SF NPLS EUROPE
0000	LEHMAN BROTHERS INC.	44100	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0000	LEHMAN BROTHERS INC.	00399	PIM PRE-ALLOCATED	DOMESTIC	PIM ATLANTA
0000	LEHMAN BROTHERS INC.	00358	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
0000	LEHMAN BROTHERS INC.	00031	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
0000	LEHMAN BROTHERS INC.	00580	PIM PRE-ALLOCATED	DOMESTIC	PIM CHICAGO- LASALLE
0000	LEHMAN BROTHERS INC.	00638	PIM PRE-ALLOCATED	DOMESTIC	PIM DALLAS
0000	LEHMAN BROTHERS INC.	00708	PIM PRE-ALLOCATED	DOMESTIC	PIM PALM BEACH
0000	LEHMAN BROTHERS INC.	00350	PIM PRE-ALLOCATED	DOMESTIC	PIM PHILADELPHIA
0000	LEHMAN BROTHERS INC.	00525	PIM PRE-ALLOCATED	DOMESTIC	PIM SAN FRANCISCO
0000	LEHMAN BROTHERS INC.	00733	PIM PRE-ALLOCATED	LATIN AMERICA	PIM MIAMI
0000	LEHMAN BROTHERS INC.	41396	ALTERNATIVES	ALTERNATIVE AMERICAS	ALTERNATIVES ADMIN/OTHER AMER
0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	ALTERNATIVES	ALTERNATIVE AMERICAS	FUND OF FUNDS AMERICAS
0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	ALTERNATIVES	ALTERNATIVE AMERICAS	QUANT AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44307	ALTERNATIVES	ALTERNATIVE AMERICAS	SINGLE MGR FUND AMER
0299	LB I GROUP INC.	53052	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0299	LB I GROUP INC.	52124	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0B44	NB ASSET MGMT INC (NAMNB)	44764	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	48367	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	95107	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0143	LB OFFSHORE PARTNERS LTD.	21800	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	95149	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS
0312	PROPERTY ASSET MANAGEMENT INC	40773	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	DIRECT PRINCIPAL INVESTMENTS A
0299	LB I GROUP INC.	95113	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	DIRECT PRINCIPAL INVESTMENTS A
0C40	ARS HOLDINGS II LLC	51120	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES IN HEDGE FUNDS
0B90	ARS HOLDINGS I LLC	41325	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES IN HEDGE FUNDS
0B90	ARS HOLDINGS I LLC	41325	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	MINORITY STAKES IN HEDGE FUNDS
0000	LEHMAN BROTHERS INC.	71348	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE
0000	LEHMAN BROTHERS INC.	71348	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE
0099	LEHMAN BROTHERS HOLDINGS INC.	71338	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
0099	LEHMAN BROTHERS HOLDINGS INC.	71338	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
0B27	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	IMD CORPORATE	CORPORATE AMERICAS	PARTNERSHIP AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0000	LEHMAN BROTHERS INC.	40245	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40357	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44601	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	MFI SUPPORT	MFI SUPPORT - AMERICAS	FUNDS ADMIN AMERICAS
0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	MFI SUPPORT	MFI SUPPORT - AMERICAS	FUNDS ADMIN AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	MFI SUPPORT	MFI SUPPORT - AMERICAS	MFI CORP AMERICAS
0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	MFI SUPPORT	MFI SUPPORT - AMERICAS	MFI SUPPORT - AMERICAS
0B35	NEUBERGER BERMAN INC NBINC	44298	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM CORPORATE
0000	NEUBERGER BERMAN LLC (LLCNB)	44100	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0B42	NEUBERGER BERMAN LLC (LLCNB)	44153	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM MM
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00753	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00306	PIM PRE-ALLOCATED	DOMESTIC	NEW YORK
0000	LEHMAN BROTHERS INC.	00017	PIM PRE-ALLOCATED	DOMESTIC	PIM HOUSTON
0000	LEHMAN BROTHERS INC.	00337	PIM PRE-ALLOCATED	DOMESTIC	PIM LOS ANGELES
0000	LEHMAN BROTHERS INC.	00337	PIM PRE-ALLOCATED	DOMESTIC	PIM LOS ANGELES
0000	LEHMAN BROTHERS INC.	00525	PIM PRE-ALLOCATED	DOMESTIC	PIM SAN FRANCISCO
0000	LEHMAN BROTHERS INC.	00733	PIM PRE-ALLOCATED	LATIN AMERICA	PIM MIAMI
0000	LEHMAN BROTHERS INC.	23169	PIM PRE-ALLOCATED	PIM MANAGEMENT	PIM MGMT AMERICAS
0299	LB I GROUP INC.	25300	PRIVATE EQUITY	CORPORATE AMERICA	CORPORATE AMERICA
0059	LB SPECIAL FINANCING INC.	43269	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0183	LB INTERNATIONAL (EUROPE)	43268	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	25750	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0000	LEHMAN BROTHERS INC.	23561	PRIVATE EQUITY	CREDIT RELATED AMERICAS	CDO PE AMERICAS
0299	LB I GROUP INC.	47799	PRIVATE EQUITY	CREDIT RELATED AMERICAS	GLOBAL MEZZANINE AMERICAS
0299	LB I GROUP INC.	47799	PRIVATE EQUITY	CREDIT RELATED AMERICAS	GLOBAL MEZZANINE AMERICAS
0299	LB I GROUP INC.	45010	PRIVATE EQUITY	INFRASTRUCTURE AMERICA	MLP AMERICAS
0000	LEHMAN BROTHERS INC.	26806	PRIVATE EQUITY	MERCH BNK AMERICA	MB ADMIN AMERICAS
0458	LB MB ADVISORS II INC.	22201	PRIVATE EQUITY	MERCH BNK AMERICA	MB I, II, III AMERICAS
0299	LB I GROUP INC.	23754	PRIVATE EQUITY	PFIG-AMERICAS	FUND OF FUNDS AMER
0000	LEHMAN BROTHERS INC.	27582	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM	SALES & MARKETING AMERICA
0312	PROPERTY ASSET MANAGEMENT INC	28715	PRIVATE EQUITY	REAL ESTATE AMERICAS	REAL ESTATE AMERICAS ADMIN
0299	LB I GROUP INC.	26390	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0099	LEHMAN BROTHERS HOLDINGS INC.	26540	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS	VENTURE CAPITAL AMERICAS
0000	LEHMAN BROTHERS INC.	43075	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
0000	LEHMAN BROTHERS BANK	43422	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
0000	LEHMAN BROTHERS INC.	43075	PRIVATE INVES MGMT-ADVIS SERV	PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS
	LB OFFSHORE PARTNERS LTD.	56047	PRIVATE EQUITY	CREDIT RELATED ASIA	GLOBAL MEZZANINE ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	PRIVATE EQUITY	MERCH BNK ASIA	MB I, II, III, IBM ASIA
0019	LB ASIA HOLDINGS LIMITED	22162	PRIVATE EQUITY	MERCH BNK ASIA	MB I, II, III, IBM ASIA
0911	LB HOLDINGS INC - UK BRANCH	46537	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	48170	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	45058	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	48725	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
0911	LB HOLDINGS INC - UK BRANCH	48169	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	ASSET MGT SEED EUROPE
00U4	LB UK RE HOLDINGS LIMITED	42027	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	49758	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	47628	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	48718	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
00U4	LB UK RE HOLDINGS LIMITED	49451	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E
0311	ALI INC	46527	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
01C4	MBAM INVESTOR LIMITED - NEW	46095	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
01H1	SAIL INVESTOR (UK) LTD	47878	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- EURO	MINORITY STAKES IN HEDGE FUNDS
0183	LB INTERNATIONAL (EUROPE)	22156	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS
0183	LB INTERNATIONAL (EUROPE)	24297	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0183	LB INTERNATIONAL (EUROPE)	00076	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0000	LEHMAN BROTHERS INC.	00075	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0000	LEHMAN BROTHERS INC.	00075	PIM PRE-ALLOCATED	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES
0183	LB INTERNATIONAL (EUROPE)	25928	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0143	LB OFFSHORE PARTNERS LTD.	40557	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
00A4	LEHMAN BROTHERS EUROPE LTD	28477	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0045	LEHMAN COMMERCIAL PAPER INC.	29054	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0299	LB I GROUP INC.	43877	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I
0143	LB OFFSHORE PARTNERS LTD.	53103	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND II
0045	LEHMAN COMMERCIAL PAPER INC.	53104	PRIVATE EQUITY	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND II
00U4	LB UK RE HOLDINGS LIMITED	47629	PRIVATE EQUITY	MERCH BNK EUR	MB I, II, III EUROPE
0183	LB INTERNATIONAL (EUROPE)	29648	PRIVATE EQUITY	REAL ESTATE EUROPE	REAL ESTATE I EUROPE
0000	LEHMAN BROTHERS INC.	77711	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0A80	LB OTC DERIVATIVES INC	93480	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	00899	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0045	LEHMAN COMMERCIAL PAPER INC.	23329	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0000	LEHMAN BROTHERS INC.	23318	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0360	LEHMAN BROTHERS CANADA INC.	24578	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
0183	LB INTERNATIONAL (EUROPE)	28756	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
007D	GRANGE SECURITIES LTD	96599	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0083	LEHMAN BROTHERS JAPAN INC.	93369	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER ASIA
0059	LB SPECIAL FINANCING INC.	91073	CORPORATE INVEST/OTHER	CORP INVEST/OTHER EUROPE	EUR CORP INVEST
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	27607	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0183	LB INTERNATIONAL (EUROPE)	42200	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0183	LB INTERNATIONAL (EUROPE)	42200	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER
0000	LEHMAN BROTHERS INC.	22491	CLEARING AND EXECUTION	PB CLEARING AND EXEC AMER	PB CLEARING AMER
0000	LEHMAN BROTHERS INC.	28751	CLEARING AND EXECUTION	PB CLEARING AND EXEC AMER	PB CLEARING AMER
0000	LEHMAN BROTHERS INC.	41952	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	41952	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0000	LEHMAN BROTHERS INC.	49965	CLEARING AND EXECUTION	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER
0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	EQUITY FINANCING	NEUBERGER US	NB PRIME BROKERAGE
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0000	LEHMAN BROTHERS INC.	25507	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
0183	LB INTERNATIONAL (EUROPE)	28885	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	24173	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
0000	LEHMAN BROTHERS INC.	70721	EQUITY FINANCING	NON HF FINANCING AMERICAS	PIM FINANCING AMER
0183	LB INTERNATIONAL (EUROPE)	27936	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
0000	LEHMAN BROTHERS INC.	77831	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
0183	LB INTERNATIONAL (EUROPE)	47612	EQUITY FINANCING	STAT ARB FINANCING AMERICAS	STAT ARB FINCG AMER
0061	LEHMAN BROTHERS FINANCE S.A.	22275	EQUITY FINANCING	YIELD ENHANCEMENT-AMERICAS	YIELD ENHAN AMER DIV ARB
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
015C	LEHMAN BROTHERS SECURITIES NV	49962	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0061	LEHMAN BROTHERS FINANCE S.A.	24084	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	26691	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0183	LB INTERNATIONAL (EUROPE)	22497	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	26691	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	29174	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0061	LEHMAN BROTHERS FINANCE S.A.	24084	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	26692	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0A80	LB OTC DERIVATIVES INC	21984	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0000	LEHMAN BROTHERS INC.	75631	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0059	LB SPECIAL FINANCING INC.	43387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
0000	LEHMAN BROTHERS INC.	00266	FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	23905	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	24787	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0059	LB SPECIAL FINANCING INC.	41977	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	23905	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0045	LEHMAN COMMERCIAL PAPER INC.	23373	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	26438	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	25894	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	25894	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	25894	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0183	LB INTERNATIONAL (EUROPE)	25894	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
0000	LEHMAN BROTHERS INC.	29354	FIRM FINANCING	CREDIT FINANCING AMERICAS	MARGIN LENDING
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0000	LEHMAN BROTHERS INC.	26346	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0000	LEHMAN BROTHERS INC.	26346	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0183	LB INTERNATIONAL (EUROPE)	23259	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0000	LEHMAN BROTHERS INC.	26346	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
0000	LEHMAN BROTHERS INC.	22720	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B ARBITRAGE
0000	LEHMAN BROTHERS INC.	22720	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B ARBITRAGE
0000	LEHMAN BROTHERS INC.	22718	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B CANADA
0183	LB INTERNATIONAL (EUROPE)	27276	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B CANADA
0000	LEHMAN BROTHERS INC.	22721	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B DESK HEDGE
0183	LB INTERNATIONAL (EUROPE)	21539	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B DESK HEDGE
0183	LB INTERNATIONAL (EUROPE)	29388	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23369	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0083	LEHMAN BROTHERS JAPAN INC.	40577	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0083	LEHMAN BROTHERS JAPAN INC.	40577	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0183	LB INTERNATIONAL (EUROPE)	29388	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0183	LB INTERNATIONAL (EUROPE)	29388	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES
0000	LEHMAN BROTHERS INC.	23367	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B OTHER
0000	LEHMAN BROTHERS INC.	22722	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT
0000	LEHMAN BROTHERS INC.	22722	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT
0000	LEHMAN BROTHERS INC.	22722	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23338	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0083	LEHMAN BROTHERS JAPAN INC.	40578	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0083	LEHMAN BROTHERS JAPAN INC.	40578	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0183	LB INTERNATIONAL (EUROPE)	28755	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS
0000	LEHMAN BROTHERS INC.	23074	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B TERM
0000	LEHMAN BROTHERS INC.	26884	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	OFF-B/S FINANCING
0000	LEHMAN BROTHERS INC.	23380	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	OFF-B/S FINANCING
0299	LB I GROUP INC.	49563	GENERALIST PRIME SVCS COR	PS CORP AMER	PS CORP AMER
0059	LB SPECIAL FINANCING INC.	29379	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
0A55	STOCKHOLM INVESTMENTS LIMITED	29347	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
0000	LEHMAN BROTHERS INC.	22148	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS
00U4	LB UK RE HOLDINGS LIMITED	46910	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C07	LB2 LIMITED	46325	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C07	LB2 LIMITED	46325	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C06	LB1 LIMITED	46324	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0C06	LB1 LIMITED	46324	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0045	LEHMAN COMMERCIAL PAPER INC.	43160	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0299	LB I GROUP INC.	43097	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	STRUCTURED TRANS AMER
0A90	LB-NL U.S. INVESTORS, INC.	25849	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER	YIELD ENHAN AM STRUCTURED
0000	LEHMAN BROTHERS INC.	78024	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	21856	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	26281	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0183	LB INTERNATIONAL (EUROPE)	24392	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0370	LB ASIA CAPITAL COMPANY	26281	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0083	LEHMAN BROTHERS JAPAN INC.	24385	EQUITY FINANCING	NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA
0083	LEHMAN BROTHERS JAPAN INC.	25528	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0000	LEHMAN BROTHERS INC.	78123	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	47653	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	48209	EQUITY FINANCING	STAT ARB FINANCING ASIA	STAT ARB FINCG ASIA
0183	LB INTERNATIONAL (EUROPE)	49026	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46306	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	46520	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0C13	LB INDIA HLDGS MAURITIUS II LTD	42272	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	46520	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45538	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70065	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49011	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49640	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43921	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	48456	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0922	LBIE SEOUL SECURITIES BRANCH	49967	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70067	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70090	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	70105	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46775	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46381	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43920	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43921	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43927	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43928	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43929	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	43930	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49011	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	41034	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40900	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46663	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	49026	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	42196	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46352	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	40130	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	42196	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0183	LB INTERNATIONAL (EUROPE)	46663	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	48410	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	35001	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	35007	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70059	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49642	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49637	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49638	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	47969	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	49641	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	48409	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	48408	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	48296	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	70059	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21100	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21108	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	21124	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	46885	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42274	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	45080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	42315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49953	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49952	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49951	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49948	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	48184	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49901	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	48407	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	48407	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	48407	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	72064	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	45080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0183	LB INTERNATIONAL (EUROPE)	21585	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	49954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	29210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	21742	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	46886	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	49946	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	49945	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	49947	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0370	LB ASIA CAPITAL COMPANY	25141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0370	LB ASIA CAPITAL COMPANY	45054	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0083	LEHMAN BROTHERS JAPAN INC.	43948	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0370	LB ASIA CAPITAL COMPANY	45054	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	40068	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0059	LB SPECIAL FINANCING INC.	43721	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA
0183	LB INTERNATIONAL (EUROPE)	20976	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC EUR	STRATEGIC CLIENT SVCS EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	25431	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
0183	LB INTERNATIONAL (EUROPE)	27263	EQUITY FINANCING	NON HF FINANCING EUROPE	CORPORATE FINANCING-EUR
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	27726	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
0183	LB INTERNATIONAL (EUROPE)	24346	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL STCK LN-EUR
0183	LB INTERNATIONAL (EUROPE)	29700	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL STCK LN-EUR
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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0000	LEHMAN BROTHERS INC.		UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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0183				EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			UNASS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183				EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		24122	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)		49281	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	24122	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24565	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0000	LEHMAN BROTHERS INC.	28699	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	24122	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183	LB INTERNATIONAL (EUROPE)	49960	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0183	LB INTERNATIONAL (EUROPE)	27583	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB
0000	LEHMAN BROTHERS INC.	77932	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN DERIV EUROPE
0183	LB INTERNATIONAL (EUROPE)	25980	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27749	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	25279	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	43603	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27753	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27482	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27483	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27751	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27749	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27752	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27757	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27750	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	43595	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0059	LB SPECIAL FINANCING INC.	27364	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27740	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27742	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27746	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27740	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27748	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27476	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27474	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
00F1	LBEFG CAYMAN	43603	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	27755	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27746	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0061	LEHMAN BROTHERS FINANCE S.A.	26076	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0059	LB SPECIAL FINANCING INC.	25991	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	26071	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0061	LEHMAN BROTHERS FINANCE S.A.	26076	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0370	LB ASIA CAPITAL COMPANY	56019	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	29966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	20099	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24344	FIRM FINANCING	LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE
0183	LB INTERNATIONAL (EUROPE)	21548	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	26044	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0000	LEHMAN BROTHERS INC.	26739	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	26044	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	24345	FIRM FINANCING	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE
0183	LB INTERNATIONAL (EUROPE)	22544	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR	FINANCIAL ENG.-EUROPE
00M6	BALLYBUNION INVESTMENT LIMITED	20172	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
00L8	THE BALLYBUNION PARTNERSHIP	20174	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01M5	KENILWORTH INVESTMENTS 1	48817	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01M6	KENILWORTH INVESTMENTS 2	48818	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01A2	CORFE INVESTMENTS (UK) LIMITED	21113	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
0493	MABLE	20970	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
0183	LB INTERNATIONAL (EUROPE)	29534	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
0183	LB INTERNATIONAL (EUROPE)	25343	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
ALL	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
ALL	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
0061	UNASSIGNED	00000	UNASSIGNED	UNASSIGNED	UNASSIGNED
0000	LEHMAN BROTHERS INC.	UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED

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DBS Entity	DBS Entity Name		Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
			UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED
0178	LB PASS-THROUGH SECURITIES INC.		UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	012154597	BARING FUND MANAGERS LTD A/C EUR	
ITS	012397089	MIGNON GENEVE SA A/C ALPSTAR EQU	
ITS	015202757	HSBC BANK PLC REF HSBC BANK ATHE	
ITS	021121009	KLP INSURANCE A/C VA91	
ITS	021128897	ROBECO INST ASSET MGMT BV A/C MO	
ITS	030661615	UPSEMI	
ITS	030662027	SWISSCANTO AM REF AST AKTIEN A/P	
ITS	042357152	GOLDMAN SACHS ASSET MGMT LTD	
ITS	042514422	GOLDMAN SACHS AM INTL. A/C 10312	
ITS	053011565	UBS AG REF SINGAPORE (UBSAGSG-WM	
ITS	053014205	DMG & PARTNERS SEC PTE LTD	
ITS	053018248	PIONEER CHOICE HLDG LTD	
ITS	060157476	CAPITALIA IM S.A. A/C EURO HIGH	
ITS	010050862	TRADITION (GLOBAL CLEARING) INC	
ITS	010050904	ICAP SECURITIES USA LLC	
ITS	010051357	CAPITAL ADVISORS AS INV MGRS ON BEHALF OF THE GEN	
ITS	010053122	SENTINEL MANAGEMENT GROUP INC	
ITS	010100295	MORGAN STANLEY & CO INTL LTD	
ITS	010100469	SKANDINAVISKA ENSKILDA BANKEN AB (PUBL)	
ITS	010104420	TULLETT & TOKYO LIBERTY (SECS)LTD	
ITS	010104552	INVESTEC LIMITED	
ITS	010104826	REPUBLIC NATIONAL BANK OF NY GUERNSEY LTD ATTN J L	
ITS	010104842	NORDBANKEN AB (PUBL)	
ITS	010105179	DEUTSCHE BANK AG A/C LONDON	
ITS	010105203	NCO DEALER - SOCIEDADE FINANCEIRA DE CORRETAGEM SA	
ITS	010105799	MERRILL LYNCH INTL	
ITS	010105997	PARETO SECURITIES ASA	
ITS	010106144	VERMEULEN RAEMDONCK SA	
ITS	010106466	GFI SECURITIES LIMITED	
ITS	010106557	BANCO INVERSION S A	
ITS	010106847	WOLFGANG STEUBING AG	
ITS	010106946	INVESTMENT TECHNOLOGY GRP LTD	
ITS	010106979	DEUTSCHE BANK AG (LONDON)	
ITS	010107381	UBS LIMITED	
ITS	010107399	BUY-IN ACCOUNT	
ITS	010107498	NATIONAL SECURITIES CO SA	
ITS	010107589	GJENSIDIGE NOR EQUITIES ASA	
ITS	010107704	HVB BANK CZECH REPUBLIC A.S.	
ITS	010107944	LEADERS DE INVESTMENTS AND FINANCE LTD	
ITS	010108124	CITIGROUP GLOBAL MARKETS LTD /C SALOMON BROS BROKE	
ITS	010108454	RENAISSANCE CAPITAL LTD	
ITS	010108629	WEXFORD CLEARING SERVICES CORP INC	
ITS	010108702	P&K SECURITIES AEPEY	

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Source System	Account	Account Name	Trader Name
ITS	010108900	CREDIT AGRICOLE INDOSUEZ CHEUVREUX NORDIC AB	
ITS	010109015	NORDEA BANK DANMARK A/S	
ITS	010109098	WOOD & COMPANY	
ITS	010109833	BLOOMBERG TRADEBOOK EUROPE LTDRE G TRADE SERVICES	
ITS	010111110	BANCOVAL SA	
ITS	010111383	CALYON FINANCIAL SNC	
ITS	010111391	TRADITION SECURITIES & FUTURESSA	
ITS	010111482	BAYERISCHE HYPO-UND VEREINSBANK (HYPOVEREINSBANK)	
ITS	010112100	ENSKILDA SECURITIES AB	
ITS	010112209	SPAR NORD BANK A/S	
ITS	010112308	CURVALUE III BV	
ITS	010112878	INTERDIN BOLSA	
ITS	010112894	JP MORGAN SECS (ADR CONV) LTD	
ITS	010113405	CREDIT SUISSE (HK) LTD	
ITS	010113702	NOVUS CAPITAL MARKETS LTD	
ITS	010113728	MINT EQUITIES LIMITED	
ITS	010113926	BANCO SANTANDER CENT HISP	
ITS	010114288	AHORRA CORP FINANCIERIA SV REF NETTING	
ITS	010200202	BANQUE CANTONALE VAUDOISE	
ITS	010200269	BARCLAYS CAPITAL SECURITIES LTD	
ITS	010200285	BASLER KANTONALEBANK	
ITS	010200632	LGT BANK IN LIECHTENSTEIN AG	
ITS	010200749	RAHN & BODMER BANQUIERS	
ITS	010201291	MORGAN STANLEY & CO INTL LTD	
ITS	010201408	UBS AG (LONDON BRANCH)	
ITS	010201978	SOCIETE GENERALE	
ITS	010202018	CALYON	
ITS	011050473	RALD ESTABLISHMENT DORIG PARTNER AG	
ITS	011051208	JAZZ GROUP INVESTMENTS	
ITS	011051570	MOHAWK INVESTMENTS INC	
ITS	011051992	QATAR INSURANCE COMPANY	
ITS	011052701	FAHNESTOCK & CO INC	
ITS	011052784	SAFBAN SA	
ITS	011053337	BLUE DRAGON MGMT A/C BLUE DRAG	
ITS	011101037	BANESTO BOLSA SA SUB PLAZA PABLO RUIZ PICASSO S/N	
ITS	011101854	ICAP SECURITIES LIMITED	
ITS	011102050	NOMURA INTERNATIONAL PLC	
ITS	011102563	DANSKE BANK AKTIESELSKAB (SAX)	
ITS	011102779	ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN AG	
ITS	012101192	THREADNEEDLE ASSET MGMT LTD A/C TIF RE UK MONTHLY	
ITS	012111209	MORGAN STANLEY INV MGMT LTD A/C MSDW SIC EURPN EQT	
ITS	012120382	ROTHSCHILD FUND MGMT LTD A/C FIVE ARROWS UK EQTY I	
ITS	012131132	BARING ASSET MANAGEMENT LTD A/C RBOS PLC TSTEE OF	
ITS	012141255	BANKERS TRUST INTERNATIONAL PLC A/C EAF	
ITS	012141610	PICTET ASSET MANAGEMENT (UK) LTD A/C IF	
ITS	012142329	BT ASSET MGMT LTD A/C PENDAL NOMS LTD (PENDAL BAL)	

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Source System	Account	Account Name	Trader Name
ITS	012157459	CS FIRST BOSTON INVESTMENT MGMT LTD A/C CSFB IML R	
ITS	012163978	THREADNEEDLE ASSET MGMT LTD A/C THREADNEEDLE INV F	
ITS	012165346	M&G INVESTMENT MANAGEMENT LTD A/C M&G INTERNATIONA	
ITS	012174025	MINERAL PRODUCTS LTD	
ITS	012174900	BLACKROCK INC RE BANK OF NY LONDON A/C SLAC	
ITS	012199485	BLACKROCK INC A/C SANLAM INTL ATTN INDEPENDANT CON	
ITS	012204947	RAYMOND JAMES & ASSOCIATES A/C B	
ITS	012205282	MORGAN STANLEY INV MGMT LTD A/C 176 (SOFT DOLLAR A	
ITS	012206728	BLACKROCK INC A/C SANLAM GLOBAL EQUITY	
ITS	012208591	HIGHBRIDGE CAPITAL MGMT LLC A/C HIGHBRIDGE CAPITAL	
ITS	012218509	KEPLER EQUITIES	
ITS	012221966	BLACKROCK INC A/C BB HARRIMAN 8156200	
ITS	012228540	AVTOBANK MOSCOW	
ITS	012235693	SEB INVESTMENT MANAGEMENT A/C GAMLA LIVSFORSAKRING	
ITS	012239679	SCHRODER INVESTMENT MGMT LTD A/C 3072 ST JAMES PLA	
ITS	012242228	ATLANTIC CAPITAL MGMT PARTNERSA/C NICHOLAS FUND NV	
ITS	012254678	PANAGORA ASSET MGMT A/C BOO9 602945 TECOMARA	
ITS	012254744	PANAGORA ASSET MGMT A/C UCEE	
ITS	012254751	PANAGORA ASSET MGMT A/C CETR	
ITS	012254918	PANAGORA ASSET MGMT A/C CEAF COSMO A FUND	
ITS	012254934	PANAGORA ASSET MANAGEMENT A/C COSMO ACTIVE EQUITIE	
ITS	012256616	JULIUS BAER INVESTMENT MGMT INC A/C FEJ	
ITS	012257143	OZ MGMT LLC AGENT OF OZ MASTERFD LTD A/C GOLDMAN S	
ITS	012263497	HARVARD MGMT CO INC A/C IXION (MORGAN STANLEY)	
ITS	012263851	NATIONAL GRID GAS PLC A/C BG STAFF PENSION SCHEME	
ITS	012274304	THREADNEEDLE ASSET MGMT LTD A/C MONTHLY EXTRA INCO	
ITS	012282273	LLOYDS TSB INVESTMENTS LIMITED A/C APINT - ABBEY P	
ITS	012283958	BANESTO BOLSA SA A/C BB17017 BSN-BANKERS TRUST	
ITS	012283974	BANESTO BOLSA SA A/C BB17017 BANESTO-BONY	
ITS	012284030	BANESTO BOLSA SA A/C BB17017 BCH-BOSTON SAFE	
ITS	012286696	ROBECO INSTITUTION ASSET MGMT BV A/C URANUS	
ITS	012287777	BANESTO BOLSA SA A/C IBCO - BSN BB13187 EUROCLEAR	
ITS	012290862	SANFORD C BERNSTEIN LTD A/C IWA FOREST INDUSTRY	
ITS	012291050	SANFORD C BERNSTEIN LTD A/C MOOG INC EMPLOYEE RETI	
ITS	012300596	DE PUTRON FUND MANAGEMENT A/C SUN RISE PARTNERS LL	
ITS	012302261	CREDIT COMMERCIALE DE FRANCE RE CAI LUX A/C EXATIS	
ITS	012303608	ARGENT CLASSIC CONVERTIBLE ARBITRAGE FUND (BERMUDA	
ITS	012311361	DENIS O'BRIEN	
ITS	012323036	FINANCIAL ADMIN SERVICES LTD A/C FRANK RUSSEL FUND	
ITS	012324422	DRESDNER BANK A/C DRESDNER BANK PROP (BONDS)	
ITS	012324729	ROBECO INSTITUTION ASSET MGMT A/C AGIRA	
ITS	012335295	BANESTO BOLSA SA A/C BB15185	
ITS	012337770	ROBECO INSTITUTION ASSETMGMT BV A/C FCP	
ITS	012337804	ROBECO INSTITUTION ASSETMGMT BV A/C VAUBAN 2 ACTIO	
ITS	012338539	FIDELITY PENSIONS MGMT LTD A/C HYDRO ONE EUROPE GR	
ITS	012350203	LIQUID CAPITAL MARKETS LTD	

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Source System	Account	Account Name	Trader Name
ITS	012353165	SCOTIABANK (IRELAND) LIMITED	
ITS	012353892	FIDELITY PENSIONS MGMT LTD A/C FIDELITY INSTITUTIO	
ITS	012360889	CREDIT SUISSE ASSET MGMT LTD A/C NT LONDON REF MSA	
ITS	012360939	CREDIT SUISSE ASSET MGMT LTD A/C STATE ST BOSTON R	
ITS	012360947	CREDIT SUISSE ASSET MGMT LTD A/C MELLON BANK REF A	
ITS	012361978	MARBLE BAR ASSET MANAGEMENT A/C THE JANDAKOT FUND	
ITS	012364659	FIDELITY PENSIONS MGMT LTD A/C TAL IMPERIAL GROWTH	
ITS	012366183	CREDIT SUISSE ASSET MGMT LTD A/C MELLON BK REF CPZ	
ITS	012378402	ZOND FINANCE LTD	
ITS	012378410	ZONC FINANCE LTD	
ITS	012378428	ZONB FINANCE LTD	
ITS	012378436	ZONA FINANCE LTD	
ITS	012378451	ZENC FINANCE LTD	
ITS	012378469	ZENB FINANCE LTD	
ITS	012378477	ZENA FINANCE LTD	
ITS	012384236	DAY TRADE ASSET MGMT A/C DAY TRADE ACTION FRANCE	
ITS	012391256	LAZARD ASSET MANAGEMENT LTD A/C 4489	
ITS	012391504	F&C ASSET MANAGEMENT PLC A/C F&C PORTFOLIOS FUND S	
ITS	012392148	MORLEY FUND MANAGEMENT LTD A/C MFM LTD A/C PP GLOB	
ITS	012405197	ABN AMRO ASSET MANAGEMENT (PROP)	
ITS	012413175	FINANCIAL ADMIN SERVICES A/C AGILENT EUROPE	
ITS	012418232	ARGENT CLASSIC CNV ARB FD A/C CS LONDON	
ITS	012418331	EASYBROKER INTL LTD A/C ACCOUNT 1 (ML)	
ITS	012420782	EASYBROKER INTL LTD A/C GOLDMAN SACHS LDN	
ITS	012422069	ROBECO INST ASSET MGMT BV A/C KAMELEON	
ITS	012434338	ACUITY CAPITAL MANAGEMENT A/C ACUITY MASTER FUND,	
ITS	012434551	OSPRAIE MGMT LP A/C THE OSPRAIE PORTFOLIO LTD	
ITS	012435384	ROBECO INST ASSET MGMT BV A/C PEGASUS	
ITS	012435814	ROBECO INST ASSET MGMT BV A/C MERCURIUS	
ITS	012435822	ROBECO INST ASSET MGMT BV A/C ORION	
ITS	012435830	ROBECO INST ASSET MGMT BV A/C SATURNUS	
ITS	012437521	SYSTEIA CAPITAL MANAGEMENT A/C STATISTICAL FUND	
ITS	012439089	JPMORGAN AM (UK) LTD A/C 535522	
ITS	012439642	AK JENSEN LTD A/C PERSPEKTIVA	
ITS	012440715	AK JENSEN LTD A/C MEDVESEK PUSNIK BROKERAGE	
ITS	012440947	AK JENSEN LTD A/C CONCORDE SECURITIES	
ITS	012441283	AK JENSEN LTD A/C WOOD AND CWOOD AND COMPANY	
ITS	012441747	AK JENSEN LTD A/C PAREX BANKA	
ITS	012442653	AK JENSEN LTD A/C FISCHER PARTNERS 1	
ITS	012443867	AK JENSEN LTD A/C RABOBANK	
ITS	012444097	AK JENSEN LTD A/C PAREX_1	
ITS	012445953	AK JENSEN LTD A/C TROIKA DIALOG (UK) LTD	
ITS	012446571	AK JENSEN LTD A/C MBH_HRAST	
ITS	012446704	AK JENSEN LTD A/C NYENBURGH BEHEER B.V	
ITS	012447298	AK JENSEN LTD A/C TITULO CLIENT	
ITS	012448346	EDEN GROUP PLC	

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Source System	Account	Account Name	Trader Name
ITS	012449617	AK JENSEN LTD A/C RENAISSANCE CAPITAL	
ITS	012450144	AK JENSEN LTD A/C AKTIA SAVINGS BANK PLC	
ITS	012450391	AQR CAPITAL MANAGEMENT LLC A/C AQRAET	
ITS	012450409	AK JENSEN LTD A/C RB_2	
ITS	012454724	EASYBROKER INTL LTD A/C LEHMANHV	
ITS	012454732	AK JENSEN LTD A/C BACHILE NOTARIO	
ITS	012461240	ISRAEL A ENGLANDER A/C IA ENGLANDER	
ITS	012462859	GFI SECURITIES LIMITED	
ITS	012467379	OAKTREE CAP MGMT, LLC A/C OCM NON US CONV SECS FUN	
ITS	012467494	OAKTREE CAP MGMT, LLC A/C MICROSOFT CORP - INTL CO	
ITS	012468401	AK JENSEN LTD A/C BX JPMORGAN	
ITS	012472510	CREDIT SUISSE (UK) LTD A/C USDTARG55	
ITS	012472528	CREDIT SUISSE (UK) LTD A/C SICUSDTARG55	
ITS	012473518	CITADEL INV GP LLC A/C CITADEL EQUITY FUND LTD.	
ITS	012474599	GLG PARTNERS LP A/C ALTMA FUND SICAV PLC	
ITS	012476339	AK JENSEN LTD A/C PERSPEKTIVA N_NATURALRES	
ITS	012476602	ROBECO INST ASSET MGMT BV A/C RG HBZ	
ITS	012480547	SANFORD C BERNSTEIN LTD A/C ALOHA	
ITS	012482295	AK JENSEN LTD A/C VZHODNA EVROPA	
ITS	012485884	ALLIANCEBERNSTEIN L.P. A/C UNIVERSITY OF VICTORIA	
ITS	012495032	ALLIANCEBERNSTEIN L.P. A/C IBMEMCO	
ITS	012495248	ALLIANCEBERNSTEIN L.P. A/C HAWKEYE	
ITS	012495461	OAKTREE CAP MGMT, LLC A/C 922	
ITS	012514253	DE PUTRON FD MGMT LTD A/C MS KNOWLE	
ITS	012531554	AK JENSEN LTD A/C IL_IVE	
ITS	012535308	CREDIT SUISSE AM LIMITED A/C SICGCAS55	
ITS	012535514	INVESTMENT BANK OF GREECE A/C EUROCLEAR	
ITS	012556197	EMCORE ASSET MGMT A/C HI-GLOBAL 1	
ITS	012556957	GLG PARTNERS LP A/C BONY PERFORMANCE DIST	
ITS	013100474	PERSHING SECURITIES LTD	
ITS	013100482	DEUTSCHE BANK AG	
ITS	013100623	FORTIS PRIME BROKERAGE LTD	
ITS	013100680	JP MORGAN SECURITIES LTD	
ITS	013100730	COLLINS STEWART LTD	
ITS	013101084	UBS LIMITED	
ITS	013101993	CREDIT SUISSE FIRST BOSTON EQUITIES LIMITED	
ITS	013102033	ICAP SECURITIES LIMITED	
ITS	013102520	GOLDMAN SACHS EQUITY SECURITIES (UK)	
ITS	013102629	DRESDNER KLEINWORT WASSERSTEINSECURITIES LTD	
ITS	013103072	JEFFERIES INTERNATIONAL LTD	
ITS	013103700	MORGAN STANLEY SECURITIES LTD	
ITS	013103759	NCB STOCKBROKERS LIMITED	
ITS	013103833	NOMURA INTERNATIONAL PLC	
ITS	013104443	CITIGROUP GLOBAL MARKETS U.K. EQUITY LIMITED	
ITS	013105515	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	013106240	BGC INTERNATIONAL	

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Source System	Account	Account Name	Trader Name
ITS	013106281	CREDIT SUISSE FIRST BOSTON EQUITIES LTD	
ITS	013106596	BNP PARIBAS ARBITRAGE SNC	
ITS	013107263	CREDIT AGRICOLE INDOSUEZ CHEUVREUX	
ITS	013107610	MACQUARIE BANK LTD	
ITS	013107701	KNIGHT EQUITY MARKETS INTERNATIONAL LTD	
ITS	013107792	LCH - CCP FOR SETS	
ITS	013108063	GFI SECURITIES LTD	
ITS	013108303	RENAISSANCE CAPITAL LIMITED	
ITS	013108444	LIFFE	
ITS	013108881	REFCO SECURITIES SA	
ITS	013108907	PERSHING SECURITIES LTD	
ITS	013108931	BARCLAYS CAPTL SECS LTD REF BARCLAYS CAPITAL SEC 1	
ITS	013108980	GOODBODY STOCKBROKERS LTD	
ITS	013109038	HSBC FIN PRODUCTS (FRANCE)	
ITS	013109160	LOUIS CAPITAL MARKETS UK	
ITS	013109475	CALYON	
ITS	013109830	STOCKCUBE RESEARCH LTD A/C UBS AG	
ITS	015200215	KBC FIN PRODUCTS UK LTD A/C FINSBURY DIALS	
ITS	018050021	CCA UK SUB ACCOUNT	
ITS	019206242	CREDIT INDUSTRIEL D`ALSACE ET DE LORRAINE	
ITS	019206994	CREDIT AGRICOLE ASSET MGMT A/C CAI PARIS	
ITS	019207505	SG ASSET MANAGEMENT A/C B1 (MAIN)	
ITS	019211606	SG ASSET MANAGEMENT A/C B19	
ITS	019211952	BARCLAYS ASSET MANAGEMENT	
ITS	019213065	CREDIT AGRICOLE ASSET MGMT A/C MEDICIS	
ITS	019218049	CREDIT AGRICOLE ASSET MGMT A/C HAFEZ ONE	
ITS	019220037	HSBC INVESTMENTS (FRANCE) A/C EURO CURR HI YIELD B	
ITS	019222264	CREDIT AGRICOLE ASSET MGMT A/C GLOBAL EMERGENTS	
ITS	019222975	ETHIAS VIE	
ITS	019223007	IXIS ASSET MANAGEMENT A/C 1083	
ITS	019226745	AXA INV MANAGERS PARIS A/C P232	
ITS	021007984	BARING INTL INV LTD A/C BARING EUROPA FD	
ITS	021008347	GARTMORE INVESTMENT LTD A/C CAPITAL STRATEGY FUND	
ITS	021015888	OLD MUTUAL ASSET MGRS (UK) LTD A/C AS4 ACCOUNT	
ITS	021018437	BARCLAYS GLOBAL INV LTD A/C CHSTK16267	
ITS	021020102	ABN AMRO BANK NV AMSTERDAM A/C ABHENK HENKEL	
ITS	021020805	JPMORGAN AM (UK) LTD A/C GA FD EURO EXTREME VALUE	
ITS	021027065	BANK DEGROOF SA A/C MAIN	
ITS	021030606	STICHTING PENSIOENFONDS ABP A/C 3281 FS VERZ EQUIT	
ITS	021034558	GARTMORE INVESTMENT LTD A/C 68000	
ITS	021049556	CSAM LTD A/C WAR17219	
ITS	021055918	ABF CAPITAL MANAGEMENT A/C LA SICAV EURO SOCIETALE	
ITS	021060462	HENDERSON ADMINISTRATION LTD A/C AUSTRALIA INTL IN	
ITS	021060835	ING LUXEMBOURG SA A/C IRVTBXL	
ITS	021064670	FINANCIAL ADMIN SERVICES LTD A/C FICL INTL PORT EQ	
ITS	021073168	SYSTEIA CAPITAL MANAGEMENT A/C STATISTICAL FUND	

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Source System	Account	Account Name	Trader Name
ITS	021077524	EASYBROKER INTERNATIONAL L A/C EASY BROKER MAIN	
ITS	021078886	GUDME RAASCHOU BANKAKTIESELSKAB A/C SOCIETE GENERA	
ITS	021079991	FIDELITY INV SVCS LTD A/C EITF	
ITS	021082078	DEUTSCHE ASSET MGMT LTD A/C 640R	
ITS	021082797	INTEGRAL DEVELOPMENT AM A/C ABF LA SICAV EURO SOCI	
ITS	021085790	INTEGRAL DEVELOPMENT AM A/C L490	
ITS	021087747	BARCLAYS GBL INVESTORS LTD A/C BGI I SHARES	
ITS	021110911	UBS O'CONNOR LTD A/C UBS UBSW	
ITS	021110937	SCHRODER INV MGMT LTD A/C 48974002	
ITS	021119698	MAN FINANCIAL LTD A/C MAIN	
ITS	021121660	BARCLAYS GBL INVESTORS LTD A/C BONY369285	
ITS	021124466	KLP KAPITALFORVALTNING ASA A/C VA71	
ITS	022000442	CONFIDENTIAL ACCOUNT 022-00044	
ITS	022000582	CONFIDENTIAL ACCOUNT 022-00058	
ITS	022002265	CONFIDENTIAL ACCOUNT 022-00226	
ITS	022002422	CONFIDENTIAL ACCOUNT 022-00242	
ITS	022101414	BMB INVESTMENT BANK	
ITS	022101752	GOLDEN FUN MANAGEMENT LTD A/C GOLDEN SHARE INVESTM	
ITS	022102545	INNOVACOM I	
ITS	022102776	MACQUARIE EQUITIES LIMITED ATTN: CHRIS FELLAS	
ITS	022104178	GLOBAL CAPITAL INVESTORS LP	
ITS	022104186	GLOBAL CAPITAL INVESTORS (II) LP	
ITS	022104194	BANCO MADESANT SU SA	
ITS	022104327	JOHN MAYBURY	
ITS	022105480	ELVIRA TESCHNER	
ITS	022105845	ANDREW HILLS	
ITS	022105852	DAVID & BEVERLEY ATTINGER	
ITS	022105936	REICHERT WOLFGANG	
ITS	022106173	SAMANTHA ANNE DEANS	
ITS	022106330	HAMISH MCARTHUR	
ITS	022106686	PATRICK & DIANA KIRBY	
ITS	022107239	MR KLAUS TSCHIRA	
ITS	022107247	IRISH LIFE INTL 211-450573	
ITS	022107254	IRISH LIFE INTL LTD REF POLICY 211-450574	
ITS	022107262	IRISH LIFE INTL LTD	
ITS	022107270	IRISH LIFE INTL LTD REF POLICY 211-450576	
ITS	022107288	IRISH LIFE INTL LTD REF POLICY 211-450578	
ITS	022107494	RESOLUTE INVESTMENTS INC.	
ITS	022107577	MR RICCARDO ROSATI	
ITS	022107585	MS MIRIAM TERESA THOMAS	
ITS	022107593	MR CHRISTOPHER JOHN CLARKSON	
ITS	022107601	MR KHING D OEI	
ITS	022107650	MR JAN STRIESOW	
ITS	022107759	LORD MOYNIHAN	
ITS	022108195	DEHLSEN ASSOCIATES, LLC	
ITS	022108237	STUART JACKSON	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	022108435	CONCORD EQUITY	
ITS	022200745	NOVA LJUBLJANSKA BANKA	
ITS	022202444	BANCA PROMOS	
ITS	022202501	HABIB BANK ZURICH AG	
ITS	022202840	FIRST PORTUGESE PATRIMONIOS PORTUGAL A/C BES	
ITS	022203350	ASHCOURT ASSET MGMT (GUERNSEY) LTD ZENITH INTERNAT	
ITS	022210603	VANTAGE INVESTMENT MGMT LTD A/C VANTAGE GLOBAL	
ITS	022212989	DEXIA FUND SERVICES A/C DEXIA FUND SERVICES REF WA	
ITS	022350300	DORAW	
ITS	022370365	AMERICAN EMBASSY PRIVATE PENSION SCHEME (AEPPS) RE	
ITS	022400030	FCCP FOR A/C KP GLOBAL LIMITED (A)	
ITS	022400048	FCCP FOR A/C ANNE-MARIE FISSORE	
ITS	022400055	FCCP FOR A/C PAUL VAN DEN HEEVER	
ITS	022400071	FCCP FOR A/C KP GLOBAL LTD (B)	
ITS	022400097	FCCP FOR A/C METALL FINANS I STOCKHOLM	
ITS	022400113	FCCP A/C PITUFO LIMITED	
ITS	022400121	FCCP A/C FRANCK BIANCHERI	
ITS	022400139	FCCP A/C OLGA MOSALEVA	
ITS	022402523	LEHMAN EUR VALUE FUND SUB FD OF LB ALPHA FD PLC	
ITS	023200074	BANCO ESPANOL DE CREDITO SA	
ITS	023200157	BANCA ALETTI & C SIM SPA REF ITS ACCT	
ITS	023200181	ICCREA BANCA SPA	
ITS	023200264	EURIZON CAPITAL SGR SPA	
ITS	023200322	KBC ALTERNATIVE IM LTD A/C KBC MAC 28 REF MAC 28	
ITS	023200330	KBC ALTERNATIVE IM LTD A/C RHYTHM FUND, LTD REF RH	
ITS	023200348	KBC ALTERNATIVE IM LTD A/C KBC DIVERSIFIED FUND RE	
ITS	024012320	LEKERE INVESTMENTS LIMITED	
ITS	024012650	DV3 LIMITED	
ITS	024013294	SUBCART SA	
ITS	024013690	BASF AG	
ITS	024013773	CAPITA TRUSTEES LIMITED	
ITS	024100067	SUBTARC SA	
ITS	025017906	SUSPENSE A/C ABN AMRO BANK	
ITS	025029265	25 SUSPENSE 311 DEEPHAVEN RISK ARBITRAGE TRADING L	
ITS	025040098	25 SUSPENSE 12 WALTER CAPITAL (BLOCK AWAITING ALLO	
ITS	025043902	NETHERLANDS NETTING C/PARTY	
ITS	025043910	BELGIUM NETTING C/PARTY	
ITS	025044405	VIRT-X NETTING ENGINE	
ITS	025047028	VIENNA XETRA COUNTERPARTY	
ITS	025062522	MILLENIUM EXECUTION (0302) 25 SU	
ITS	025068610	25 SUSPENSE DEUTSCHE BORSE AG	
ITS	025068958	PORTUGAL NETTING C/P	
ITS	025069295	DKR MANAN	
ITS	025071127	25 SUSPENSE 601 BANCA GENERALISPA	
ITS	025074048	FINLAND NETTING C/P	
ITS	025074055	SWEDEN NETTING C/P	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	025085770	25 SUSPENSE AUSTRIA NETTNG C/P	
ITS	025092289	25 SUSPENSE 012 RMB RE FISRSTRIR	
ITS	030000046	CREDIT SUISSE ZURICH	
ITS	030000061	RAHN AND BODMER BANQUIERS	
ITS	030002125	HSBC PRIVATE BANK (SUISSE) SA	
ITS	030002612	SWISSCANTO FUNDS CENTRE LTD	
ITS	030004220	GRAUBUNDNER KANTONALBANK	
ITS	030004741	BROWN BROS HARRIMAN (LUX)SA A/C LUX CS WINTHEUR FD	
ITS	030005995	BANQUE JACOB SAFRA SUISSE	
ITS	030006928	BANQUE PICTET (LUXEMBOURG) SA REF - GPT	
ITS	030007116	UBS BRINSON INTL AG A/C REF- GPT	
ITS	030010672	BROWN BROTHERS HARRIMAN LUX SARE CSAM-ZURCIH A/C C	
ITS	030011084	BALOISE ASSET MGMT SCHWEIZ AG A/C BVG PM AKEU GEB	
ITS	030011704	BALOISE ASSET MGMT SCHWEIZ A/C CSA AKTIEN EMU PASS	
ITS	030013379	EMCORE ASSET MGMT A/C PEKA RENT 2	
ITS	030013544	CREDIT SUISSE (PB) ZURICH	
ITS	030660989	SWISSCANTO AM A/C SWISSCANTO LUX FUNDS REF PF FD G	
ITS	031081722	LBIE PLEDGE ACCOUNT ON BEHALF OF MAN-GLENWOOD	
ITS	031081888	FONDAZIONE MONT PLEDGE ACCOUNTFOR LBIE	
ITS	031084098	LBIE BONDS HELD FOR TURKEY TAXTRADING IKTISAT BANK	
ITS	031100308	OFI ASSET MANAGEMENT	
ITS	031100506	CREDIT SUISSE FIRST BOSTON EQUITES LIMITED	
ITS	031102916	JP MORGAN SECURITIES LTD	
ITS	031106099	GRACIE CAPITAL LP	
ITS	031121270	FATAI INVESTMENT LIMITED REF PLEDGE A/C FOR LBF	
ITS	033208406	EUREX CLEARING AG	
ITS	033216631	DEUTSCHE BANK AG A/C GTS SECURITIES	
ITS	033226390	BNP PARIBAS FFT NETTING ACCOUNT (INTERNAL USE ONLY	
ITS	033226622	XETRA NON-CCP NETTED SETTLEMENT (INTERNAL USE ONLY	
ITS	035600006	LEHMAN REINSURANCE PLEDGOR TO BRITANNIA LIFE	
ITS	035600014	EURONEXT PARIS (MONEP)	
ITS	042000026	BNP PARIBAS LONDON BRANCH	
ITS	042000331	ARAB BANKING CORPORATION	
ITS	042002204	BREWIN DOLPHIN SECURITIES LTD	
ITS	042003046	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042003491	DEUTSCHE BANK AG	
ITS	042003640	DEUTSCHE BANK AG (LONDON)	
ITS	042004721	MIZUHO INTERNATIONAL PLC	
ITS	042005546	JP MORGAN CHASE BANK	
ITS	042005645	MERRILL LYNCH INTERNATIONAL (MLI)	
ITS	042006031	MORGAN STANLEY & CO INTL LTD	
ITS	042006627	BANK AUSTRIA CREDITANSTALT AG (LONDON BRANCH)	
ITS	042006916	HSBC BANK USA	
ITS	042007096	CITIGROUP GLOBAL MARKETS LTD	
ITS	042007724	UBS LTD	
ITS	042008789	JPMORGAN CHASE BANK N.A.	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042011775	BGC INTERNATIONAL	
ITS	042014159	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	042017343	MERRILL LYNCH INTERNATIONAL	
ITS	042022954	OPPENHEIMER INTERNATIONAL LTD	
ITS	042024141	UNITED FRIENDLY INSURANCE PLC	
ITS	042038562	ROYAL BANK OF SCOTLAND PLC	
ITS	042040584	JOTUN FINANCE ** COMPLIANCE FROZE 08APR91 **	
ITS	042046664	BARCLAYS BANK PLC	
ITS	042049528	SYDBANK A/S	
ITS	042059386	EGEAN FINANCIERA CORP MONROVIAHALKIDON SHIPPING CO	
ITS	042062349	BNP PARIBAS UK LTD	
ITS	042064808	HSBC BANK USA	
ITS	042078758	BARCLAYS BANK PLC	
ITS	042082107	DRESDNER BANK AG	
ITS	042090605	BANK OF NEW YORK	
ITS	042099291	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	
ITS	042102384	JP MORGAN EUROPE LTD	
ITS	042102558	ING BANK NV	
ITS	042102574	NORTHERN TRUST CO AVFC	
ITS	042105833	MAN FINANCIAL LTD	
ITS	042106799	TULLETT & TOKYO LIBERTY (SECS)GILTS A/C IDB	
ITS	042108183	NORTHERN TRUST CO AVFC	
ITS	042109371	BANK AUSTRIA CREDITANSTALT AG	
ITS	042111963	BANK HAPOALIM BM	
ITS	042112227	KOREA FIRST INVESTMENT LTD	
ITS	042118695	STANDARD CAPITAL MARKETS (JOHANNESBURG)	
ITS	042125245	CITIBANK NA	
ITS	042125955	TUDOR CAPITAL (UK) LP A/C TUDOR PROPRIETARY TRADIN	
ITS	042127274	ROYAL BANK OF CANADA EUROPE LIMITED	
ITS	042131565	CITIGROUP GLOBAL MARKETS LTD	
ITS	042132035	BOSTON SAFE DEPOSIT & TRUST CO	
ITS	042144998	DEPFA BANK EUROPE PLC	
ITS	042149435	HANSABANKA- LATVIJA	
ITS	042150755	III FINANCE LIMITED VINER MOSLER ADAMS	
ITS	042150797	MOORE CAPITAL MGMT INC MOORE EMERGING MARKETS FUND	
ITS	042159046	NATIONAL BANK OF GREECE	
ITS	042159962	TUDOR CAPITAL (UK) LP A/C TUDOR BVI GLOBAL PORTFOL	
ITS	042168211	LEHMAN BROTHERS ARGENTINA	
ITS	042174102	DEUTSCHE BANK AG LONDON A/C 3	
ITS	042175109	BEAR STEARNS INTERNATIONAL LTD	
ITS	042176784	ULUSAL BANK TAS	
ITS	042179796	CARGILL FINANCIAL MKTS PLC	
ITS	042180620	BLACKROCK FINANCIAL MGMT A/C OBSIDEAN LLC ACCOUNT	
ITS	042182725	BANCO PORTUGUES DE INVESTIMENTO SA	
ITS	042184531	INDOSUEZ ASSET MGMT EMERGING MKTS A/C CLARIDEN EME	
ITS	042185033	LATVIJAS KRAJBANCA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042185579	WESTDEUTSCHE LANDESBANK GIROZENTRALE LONDON BRANCH	
ITS	042188177	TULLETT PREBON (EQUITIES) LTD	
ITS	042192088	LAZARD ASSET MGMT A/C 9658 SOUTHERN COMPANY STRATE	
ITS	042192484	VESTEL ELEKTRONIK SANAYI VE TICARET AS	
ITS	042195800	JP MORGAN CHASE BANK (AS AGENT)	
ITS	042302463	ISRAEL DISCOUNT BANK	
ITS	042306480	DEUTSCHE ASSET MGMT (INTL) LTDA/C XGF	
ITS	042306944	GLITNIR	
ITS	042312512	STATE STREET BANK AND TRUST A/C STATE ST II LONDON	
ITS	042319152	BANK OF MONTREAL	
ITS	042331439	LCH RE FORTIS BANK BRUSSELS	
ITS	042332841	LONDON CLEARING HOUSE (LCH)	
ITS	042335133	ROBECO GROUP NV AC RG HIGH YIELD OBLIGATIEFOND	
ITS	042335562	CITIBANK NA A/C SCOTTISH EQUITABLE (MANAGED LIFE)	
ITS	042337147	JP MORGAN CHASE BANK	
ITS	042341586	MARTIN INTL SECURITIES PLC	
ITS	042346593	OLIVERTON HOLDINGS LTD	
ITS	042351940	CITIBANK NA A/C MPF (STICHTINGBEDRIJFSPENSIOENFOND	
ITS	042353029	LCH RE BROKERTEC	
ITS	042359463	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042361972	MUZINICH & CO LTD A/C EUROPEYIELD	
ITS	042362681	FISCHER FRANCIS TREES & WATTS A/C EMBO	
ITS	042364091	BBVA GESTION SA SGIIC A/C BBVA DINERO 2 FIAMM	
ITS	042365270	ABAXBANK	
ITS	042374116	HBK MASTER FUND LP RE TRIDENT TRUST COMPANY	
ITS	042377291	THREADNEEDLE ASSET MGMT LTD A/C TIF UK CORPORATE B	
ITS	042381434	ASHMORE INVESTMENT MGMT LTD A/C EMERGING MARKET LI	
ITS	042382622	PARETO SECURITIES ASA	
ITS	042384420	TRADITION (UK) LTD	
ITS	042388181	ROYAL BANK OF SCOTLAND PLC A/C PROP DESK	
ITS	042388413	HENDERSON ADMINISTRATION LTD A/C NORTLQ NORTHERN T	
ITS	042390203	JP MORGAN CHASE BANK A/C PIONEER EUROPEAN BOND	
ITS	042391359	INVESCO ASSET MGMT LTD A/C PMONI	
ITS	042391847	SPINNAKER CAPITAL LTD A/C SPINNAKER GLOBAL OPPORTU	
ITS	042396192	F&C ASSET MANAGEMENT PLC A/C KEKEST EUREKO SICAV E	
ITS	042400184	CROSS ASSET MANAGEMENT LTD A/C GS CROSS PORTFOLIO	
ITS	042406249	HYPO ALPE-ADRIA-BANK AG	
ITS	042410076	FISCHER FRANCIS TREES & WATTS A/C GLOBAL EMERGING	
ITS	042410084	STANDARD ASSET MGMT A/C STANDARD EURO HIGH YIELD F	
ITS	042412668	AXA INVESTMENT MANAGERS UK LTDA/C SLASNPF SUN LIFE	
ITS	042414243	ROTHSCHILD TRUST GUERNSEY LTD A/C Y2K FINANCE INC	
ITS	042414292	DWS INVESTMENT GMBH A/C 29/001 CHASE CDO EUROSTAR	
ITS	042416107	CITIBANK NA (JOHANNESBURG BRANCH)	
ITS	042418640	F&C ASSET MANAGEMENT PLC A/C KEKEMD	
ITS	042424663	CLEARNET SA A/C BROKERTEC	
ITS	042426874	DRESDNER BANK AG A/C AGENT CLIENT INVESTMENT	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042427252	STATE STREET GLOBAL ADVISORS UK LTD A/C MED5A	
ITS	042429118	BANK AUSTRIA CREDITANSTALT AG (LONDON BRANCH) A/C	
ITS	042431544	GLG PARTNERS LP A/C GLG MARKET N	
ITS	042433409	BANIF BANCO DE INVESTIMENTO	
ITS	042433599	HENDERSON GLOBAL INVESTORS LTD A/C HENDERSON GLOBA	
ITS	042433987	BLACKROCK FINANCIAL MGMT A/C CBA	
ITS	042437889	FISCHER FRANCIS TREES & WATTS A/C DTA	
ITS	042439307	CQS MANAGEMENT LTD A/C CQS CAPITAL STRUCTURE ARB M	
ITS	042439760	BBVA PENSIONES SA EGFP A/C DISPONIVEL	
ITS	042440206	LONDON CLEARING HOUSE (LCH) A/C ICH TRIPARTY 105%	
ITS	042441014	ELGIN CAPITAL LLP	
ITS	042442087	JP MORGAN CHASE BANK A/C (E/C 23868)	
ITS	042442129	JP MORGAN CHASE BANK (E/C 21187)	
ITS	042442244	ROYAL BANK OF CANADA (CI) LTD A/C TRIPARTY SET 2 1	
ITS	042442657	BLUEBAY ASSET MANAGEMENT LTD A/C FUND II	
ITS	042442814	PIMCO EUROPE LTD A/C 2400	
ITS	042444661	KBC ALTERNATIVE INV MGMT LTD A/C MAC28	
ITS	042445288	BBVA GESTION SA SGIIC A/C DINERO IV	
ITS	042445825	FINISTERRE CAPITAL LLC A/C FINSTERRE GLOBAL OPP FU	
ITS	042446245	BREVAN HOWARD ASSET MANAGEMENTLLP A/C BREVAN HOWAR	
ITS	042446492	ALLIANZ GBL INVESTORS KAG MBH A/C DRESDNER BANK 55	
ITS	042447813	TRUST AND INVESTMENT BANK	
ITS	042449645	ASHMORE INVESTMENT MGMT LTD A/C EMDF	
ITS	042453431	JPMORGAN AM (UK) LTD A/C 536789	
ITS	042454066	JP MORGAN CHASE BANK A/C (E/C 23872)	
ITS	042455188	ELGIN CAPITAL LLP A/C MAN COLEHERNE	
ITS	042455550	OAKTREE CAPITAL MANAGEMENT LTD REF EUROPEAN HY CRE	
ITS	042455600	LOMBARD ODIER DH & CIE	
ITS	042457671	MUZINICH & CO LTD REF TRANS	
ITS	042459495	AUTONOMY CAPITAL RESEARCH LLP	
ITS	042461384	FORTRESS INVESTMENT GROUP REF MORGAN STANLEY	
ITS	042461764	JULIUS BAER INV MGMT INC A/C JBDFLLC	
ITS	042462093	CITIBANK NA A/C IRISH LIFE	
ITS	042462192	BARCLAYS BANK PLC A/C T/P SET 3 105	
ITS	042464313	PUTNAM ADVISORY COMPANY A/C 45C	
ITS	042464347	AXA INVESTMENT MGRS UK LTD A/C NON PROFIT FUND	
ITS	042464958	HBOS TREASURY SERVICES PLC A/C HBOS FRN	
ITS	042465492	BARCLAYS GBL INVESTORS LTD REF NT000VSE99	
ITS	042467076	STATE STREET BK & TRUST CO A/C T/P SET 5 105	
ITS	042467472	MORGAN STANLEY IM LTD A/C 307	
ITS	042469536	MELLON BANK NA	
ITS	042472217	RESERVE INVEST CYPRUS	
ITS	042472340	CITIBANK NA REF STANDARD LIFE	
ITS	042475004	PICUS CAPITAL MANAGEMENT A/C PICUS VENATOR MASTER	
ITS	042475327	BLUECREST CAP MGMT LTD REF STRATEGIC	
ITS	042476697	MIGNON GENEVA SA A/C ALPSTAR EQUITY SPV1 LTD	

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Source System	Account	Account Name	Trader Name
ITS	042477174	CITIBANK NA A/C SKANDIA LIFE	
ITS	042477570	CITIBANK NA A/C VITAL	
ITS	042479170	CITIBANK NA A/C PHOENIX LIFE LTD	
ITS	042484659	AVENUE CAPITAL REF AVENUE EUROPE MANAGEMENT	
ITS	042486977	PUTNAM ADVISORY COMPANY A/C 4NS	
ITS	042487389	BLUEBAY ASSET MGMT LTD	
ITS	042487553	FIRST STATE INV MGMT UK	
ITS	042488015	AIG GBL INV CORP (EU) LTD A/C AIA SINGAPORE EMG MK	
ITS	042488023	AIG GBL INV CORP (EU) LTD A/C AIA SINGAPORE EMG MK	
ITS	042488031	AIG GBL INV CORP (EU) LTD A/C AIA BERMUDA EMEGING	
ITS	042488288	PIMCO EUROPE LTD A/C 1284	
ITS	042489542	M&G INV MGMT LTD A/C PRUDENTIAL ASS CO LTD (95714)	
ITS	042489799	BLUECREST CAP MGMT LTD A/C ROTH	
ITS	042490037	AIG GBL INV CORP (EU) LTD A/C AIG GLOBAL AIABREM	
ITS	042497156	BLUEBAY ASSET MGMT LTD A/C BLUEBAY	
ITS	042497917	BLUEBAY ASSET MGMT LTD A/C BLUEBAY ACC PMI 57	
ITS	042500504	JULIUS BAER INV MGMT INC A/C JBCBHY	
ITS	042501999	BLUEBAY ASSET MGMT LTD A/C BYHY	
ITS	042502468	STATE STREET BK & TRUST CO A/C SS BOSTON	
ITS	042503011	BLUECREST CAP MGMT LTD A/C BCEMGFI	
ITS	042504845	OAKTREE CAP MGMT LTD A/C 864401	
ITS	042504860	OAKTREE CAP MGMT LTD A/C 864602	
ITS	042505495	CAPULA INVESTMENT MANAGEME A/C CAPULA GLOBAL RV VA	
ITS	042505693	DRESDNER BANK AG REF TRIPARTY SET 5 (EMG)	
ITS	042506469	CLERICAL MEDICAL IG LTD A/C ILFEUC	
ITS	042507541	ABERDEEN ASSET MANAGERS A/C BLOCK	
ITS	042507673	GLG PARTNERS LP A/C GLG EMG MKTS	
ITS	042507871	LEHMAN BROS HOLDINGS INC REF ECP PURCHASES ONLY	
ITS	042511014	BLUEBAY ASSET MGMT LTD A/C COFABN	
ITS	042511394	LCH CLEARNET SA REF MTS ITALY	
ITS	042512996	BLUEBAY ASSET MGMT LTD A/C PAHY	
ITS	042516344	BLUEBAY ASSET MGMT LTD A/C HYLGT	
ITS	042516799	BLUECREST CAP MGMT LTD A/C BLUECREST	
ITS	042518183	OAKTREE CAP MGMT LTD A/C 8646032	
ITS	042518191	OAKTREE CAP MGMT LTD A/C 8646042	
ITS	042520700	AXA INVESTMENT MGRS UK LTD A/C SPRECTRIS	
ITS	042520981	KBC ALTERNATIVE IM LTD A/C KBC CREDIT ARBITRAGE FU	
ITS	042522516	BLUEBAY ASSET MGMT LTD A/C HYGOTH	
ITS	042523274	BLUEBAY ASSET MGMT LTD A/C HY01	
ITS	042551713	PALLMALL FUNDS ICVC A/C SUEDKA PM4 FUND	
ITS	042553032	BGI A/C FIGADUB	
ITS	042553271	CITIBANK NA A/C CITIBANK AS PRIN FOR AEGON REF CIT	
ITS	042553701	PIMCO EUROPE LTD A/C 6009	
ITS	042556381	BGI A/C FIGACY	
ITS	042556399	BGI FIXED INCOME GLOBAL A A/C 3D GLOBAL OPPORTUNIT	
ITS	042557389	DILLON READ CAPITAL MGMT A/C DILLON READ FIN PROD.	

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Source System	Account	Account Name	Trader Name
ITS	042557751	AXA INVESTMENT MGRS UK LTD A/C PORTLON	
ITS	042560623	AXA INVESTMENT MGRS UK LTD A/C ASLWPPNP	
ITS	042560839	OAKTREE CAP MGMT LTD A/C 8644062	
ITS	042561290	UNIQA VERSICHERUNGEN AG A/C EMERGING MARKETS	
ITS	042562389	CQS (UK) LLP RE DIRECTIONAL OPPORTUNITIES MASTER	
ITS	042564690	LB1 LIMITED	
ITS	042564708	LB2 LIMITED	
ITS	042565457	MORGAN STANLEY/TIKEHAU GIVE-UP	
ITS	042565655	PIMCO EUROPE LTD A/C 2879	
ITS	042565978	BARCLAYS GBL INVESTORS NA A/C DUBLIN	
ITS	042566240	BEAR STEARNS ASSET MGNT A/C STRUCUTRED RISK PARTNE	
ITS	042567677	GLG PARTNERS LP A/C GLG EMERGING MKTS SS FUND	
ITS	042569376	KENILWORTH INVEST 1 LTD	
ITS	042571000	OAKTREE CAP MGMT LTD A/C 864404	
ITS	042571547	CELF INVESTMNT ADVISOR LTD A/C CELF LOW LEVERED PA	
ITS	042572826	PIMCO EUROPE LTD A/C 2071	
ITS	042574624	UNION INV PRIVATFONDS GMBH A/C LU2022	
ITS	042575837	ROBECO GROUP NV A/C RUYSDAEL	
ITS	042578229	ROYAL LDN ASSET MGMT LTD A/C RLAABFIQPF	
ITS	042578237	ROYAL LDN ASSET MGMT LTD A/C RLAINCHSPF	
ITS	042578989	BLUEBAY STRUCTURED HIGH YIELD BOND SUB TRUST PANAC	
ITS	042579383	BLUEBAY ASSET MNGNT PLC A/C HYINT	
ITS	042903872	GUY BUTLER LIMITED	
ITS	042903930	CELF INVESTMNT ADVISOR LTD A/C CELL LOAN3	
ITS	042999516	ICCREA BANCA SPA REF PROPRIETARY	
ITS	046334272	SCH BOLSA S.V., S.A. REF BSN	
ITS	046340493	INTERDIN BOLSA A/C 113	
ITS	046348702	INTERDIN BOLSA A/C 140	
ITS	046349213	INTERDIN BOLSA A/C ZA	
ITS	053000352	BANK NEGARA MALAYSIA	
ITS	053002283	DAVINGTON CO LTD	
ITS	053003984	TAISEI HOLLAND BV	
ITS	053004461	BANK OF EAST ASIA LTD	
ITS	053005930	NATIXIS (SINGAPORE BRANCH)	
ITS	053006300	YUANTA ASSET MANAGEMENT LTD	
ITS	053006425	AMERICAN EXPRESS BANK LIMITED SINGAPORE	
ITS	053006557	HSBC PRIVATE BANK (SUISSE) SA (HONG KONG BRANCH)	
ITS	053007811	ING ASIA PRIVATE BANK LIMITED	
ITS	053009692	JS CRESVALE SECS INTL LTD	
ITS	053009700	INDUSTRIAL BANK CO.LTD	
ITS	053010641	PCCW-HKT LIMITED	
ITS	053014205	DMG & PARTNERS SEC PTE LTD	
ITS	053015533	CITIC SECURITIES CO LTD	
ITS	053018198	MARSHAL ADVISORS (BVI) LTD A/C EUGENIA III INV HLD	
ITS	054000666	PROVINZIAL NORDWEST LEBENSVERSICHERUNG AG	
ITS	054003785	HSH NORDBANK AG	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	054004155	MEAG MUNICH ERGO KAG MBH A/C HMT EUROINVEST	
ITS	054007760	INVESCO ASSET MGMT DEUTSCHLANDGMBH A/C E-BEST OF E	
ITS	054011051	DWS INVESTMENT GMBH A/C SICAV TOP 50 EUROPE 03 304	
ITS	054015516	RAIFFEISEN CENTROBANK AG REF RCBK	
ITS	054025077	UNIVERSAL INVESTMENT GMBH A/C HP2-SSGA 4BHH	
ITS	054025085	UNIVERSAL INVESTMENT GMBH A/C HP2-UI 4BHE	
ITS	054028709	COMINVEST ASSET MGMT GMBH A/C CI FFM	
ITS	054360276	PIONEER INVESTMENTS AUSTRIA A/C MAIN JERABEK	
ITS	054360623	PIONEER INVESTMENTS AUSTRIA A/C FONDS SELECT INTL	
ITS	054360995	KARLSRUHER LEBENSVERS. AG REF MAIN	
ITS	054362850	BANK GUTMANN AG A/C KAG	
ITS	054403365	FIRST PRIVATE INVESTMENT MGMT KAG MBH	
ITS	054413372	ALLIANZ GLOBAL INVESTORS KAG A/C PT MASTER 21 5520	
ITS	054416730	ALLIANZ GLOBAL INVESTORS KAG A/C 520029 BGI	
ITS	054426820	ALLIANZ GLOBAL INVESTORS KAG A/C 559879 FONDS ZUKU	
ITS	054428255	ALLIANZ GLOBAL INVESTORS KAG A/C DREPEN EBTR 55137	
ITS	054432281	ALLIANZ GBL INV ADV GMBH A/C 556778	
ITS	054432737	WESTAM A/C A-FONTANE HY FOND-NR. 528 (BAYERISCHE L	
ITS	054918933	DEN DANSKE LUXEMBOURG	
ITS	055028393	ABN AMRO EQUITIES AUSTRALIA LIMITED	
ITS	055032601	SONY BANK INC	
ITS	055040497	JAPAN TRUSTEE SERVICES BANK -M #10511-2001 MITSUI	
ITS	055040679	JAPAN TRUSTEE SERVICES BANK -M 10505-2001 MITSUI A	
ITS	055041222	GARBAN CORPORATES LLC	
ITS	055041305	FORSYTH BARR	
ITS	055046999	III OFFSHORE ADVISORS A/C III RV MACRO HUB FUND LT	
ITS	055047831	JAPAN TRUSTEE SERVICES BK -M #10516-2001 MITSUI AS	
ITS	055050728	MARTIN CURRIE INC A/C CHINA A	
ITS	055060883	CONSUMER EQUITY INV LTD	
ITS	057000002	MR KAMAL SHOUKRY	
ITS	060010535	BANCA POPOLARE DI VICENZA SCRL	
ITS	060014875	NEXTRA INVESTMENT MGMT SGR SPAA/C NEXTRA AZIONI PA	
ITS	060017084	SAN PAOLO BANK SA A/C OMNIBUS	
ITS	060023793	ARCA SGR SPA A/C GESTIONE SEPARATA REF BERICAPITAL	
ITS	060085040	BER BANCA	
ITS	060103850	KAIROS INV MGMT LTD A/C KAIROS FUND LIMITED (PROM)	
ITS	060117637	CONSULTINVEST AM SPA A/C CONSULTINVEST BILANCIATO	
ITS	060117959	BANCA AKROS SPA REF BDL	
ITS	060138427	MPS FINANCE BANCA MOBILIARE SPA	
ITS	060146347	BNL GESTIONI SGR SPA OBO BNL GLOBAL FUND PLC A/C B	
ITS	060153194	SYMPHONIA SGR SPA A/C OBO SYMPHONIA SICAV COMPARTO	
ITS	060157476	CAPITALIA IM S.A. A/C EURO HIGH YIELD	
ITS	060905817	CREDITO ARTIGIANO SPA	
ITS	063000384	CREDIT AGRICOLE ASSET MGMT A/C CAI PARIS	
ITS	063010060	DEXIA ASSET MGMT A/C DEXIA EURO CONVERTIBLE	
ITS	063010078	DEXIA ASSET MGMT A/C DEXIA BONDS EUROPE CONV.	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	063012876	FORTIS IM FRANCE OBO FIM BELG. A/C FIMBELBGL	
ITS	063013536	CREDIT AGRICOLE ASSET MGMT A/C GIP1	
ITS	063020242	BNP PARIBAS ASSET MGMT A/C BEEP	
ITS	064002843	ARMONIA INVESTMENT CORP	
ITS	089101810	0-3 DAY CLIENT MONEY BRIDGE	
ITS	089200612	TIMBER CUSTOMER SEGREGATION	
ITS	096100052	CORPACT/ STK LN PAYABLES	
OTH	&AQUILINE		UNASSIGNED
OTH	&GENNX		UNASSIGNED
OTH	&GREENTECH		UNASSIGNED
OTH	&NCT		UNASSIGNED
OTH	&TUDOR		UNASSIGNED
TMS	93111362	LEHMAN BROTHERS INC	JOSH TARNOW
TMS	95121745	AFG PRIVATE EQUITY TMS	JOSH TARNOW
MTS	C1TD	QANTAS AIR	JOSH TARNOW
MTS	QE1AD	BROMLEY/B96	JOSH TARNOW
MTS	QG1AB	JET PARTNERS/C10	JOSH TARNOW
MTS	QJMCS	CLARKS SUMMIT I	JOSH TARNOW
LIQ	SECTR424320	SECTR/424320	JOSH TARNOW
OTH	&CARBLBI		Shannon M. Bass
ITS	0760068J7	LB1 BASS	Shannon M. Bass
ITS	078006541	CARB NY ITS	Shannon M. Bass
TMS	93113091	CARB NY TMS	Shannon M. Bass
TMS	93117083	CAP ARB / TARNOW	Shannon M. Bass
TMS	93117844	BASS/SINGH JV	Shannon M. Bass
TMS	93117910	LIPSKY TMS	Michael Lipsky
TMS	95121703	LB1 BASS TMS	Shannon M. Bass
MTS	G19L	CARB NY MTS	Shannon M. Bass
MTS	GAO2	LIPSKY MTS	Michael Lipsky
MTS	QLAWW	ROYALTY ASSET INVESTMENT LLC	Shannon M. Bass
LIQ	SECTF424220	Secondary Trading- Federal Res	UNASSIGNED
LIQ	SECTR424140	SECTR/424140	Shannon M. Bass
LIQ	SECTR424220	SECTR/424220	Shannon M. Bass
TMS	93117840	EQUITY LONG/SHORT	Steve Kincade
ITS	07200CQ25	GPS LATAM ITS	UNASSIGNED
ITS	07100BJ00	KING OPAL ITS	Dennis King
ITS	0760068K4	GPS PRIV EQU ITS	Dennis King
TMS	93117537	DENNIS KING TMS	Dennis King
TMS	95121700	GPS PRIVATE EQUITY TMS	Dennis King
MTS	QLADG	ROYALTY ASSET INVESTMENT LLC	Dennis King
MTS	QQ1LL	LB GPS LIGHTFOOT MTS BOOK	Dennis King
LIQ	SECTR475690	SECTR/475690	Dennis King
LIQ	SECTR480560	SECTR/480560	Dennis King
OTH	&316		Michael Edward John Phelps
ITS	0730049X3	PHELPS - BASIS ITS	Michael Edward John Phelps
TMS	93117311	PHELPS VOL TMS	Michael Edward John Phelps

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117312	PHELPS BASIS TMS	Michael Edward John Phelps
TMS	93117313	PHELPS CARB TMS	Michael Edward John Phelps
TMS	93117316	PHELPS VALUE TMS	Michael Edward John Phelps
TMS	93117647	GPS JV	Michael Edward John Phelps/Sean Shannon/
MTS	GAX1	PHELPS-VOL	Michael Edward John Phelps
MTS	GAX2	PHELPS-BASIS	Michael Edward John Phelps
MTS	GAX6	PHELPS-VALUE	Michael Edward John Phelps
LIQ	SECTR424260	SECTR/424260	Michael Edward John Phelps
OTH	&HGCM		Russell J Brownback III
ITS	07100BH36	BROWNBACK PRIV EQU	Russell J Brownback III
TMS	93111399	RUSS BROWNBACK	Russell J Brownback III
MTS	G17M	RUSS BROWNBACK	Russell J Brownback III
OTH	&GPS		Rick M. Rieder
ITS	07100BH02	RIEDER PRIV EQ ITS	Rick M. Rieder
ITS	07100BJ18	RIEDER OPAL	Rick M. Rieder
ITS	0740063K1	PRINCIPAL STRATGS	Rick M. Rieder
TMS	93117304	PRINCIPAL STRATEGIES TMS	Rick M. Rieder
TMS	93117480	DESAI GPS TMS	Rick M. Rieder
TMS	93117674	GPS MACRO TMS	Rick M. Rieder
TMS	93117746	GPS VOL 2 TMS	Rick M. Rieder
TMS	95121705	RIEDER PRIVATE EQUITY TMS	Rick M. Rieder
MTS	G1W7	PRINCIPAL STRATEGIES MTS	Rick M. Rieder
MTS	QLAQQ	ROYALTY ASSET INVESTMENT LLC	Rick M. Rieder
MTS	QQ1MM	LB GPS LIGHTFOOT MTS BOOK	Rick M. Rieder
LIQ	SECTR478580	SECTR/478580	Rick M. Rieder
TMS	93117669	RIEDER 2 TMS	Rick M. Rieder
ITS	07200CQN9	SCT JV-CLO ITS	Patrick M. Frayne
OTH	&Z13		X
ITS	07100BH28	GTS PRIN INVEST	Anthony C. Stone
ITS	072006521	RISK ARB EUROPE	UNASSIGNED
ITS	072008709	RISK ARB FID JV	UNASSIGNED
ITS	0730047F4	RISK ARB LBI	UNASSIGNED
ITS	07300BBN6	GTS GERMAN INV	ANTHONY STONE
ITS	074004284	RISK ARB LB HOLDGS	ANTHONY STONE
ITS	074005778	NEWYORK RISK ARBITRAGE 2	UNASSIGNED
ITS	0740063R6	GTS YIELD ENHANCEM	Anthony C. Stone
ITS	074007782	RISK ARB EURO 2	UNASSIGNED
TMS	93114200	MERGERS INVTMT TRD A/C LONG	UNASSIGNED
TMS	93114210	LIQUIDATION TRADING ACCT	UNASSIGNED
TMS	93114220	CAPITAL MARKETS STRUCTURE	UNASSIGNED
TMS	93114222	RISK ARB LONG ACCOUNT #2	UNASSIGNED
TMS	93114225	YIELD ENHANCEMENT	UNASSIGNED
TMS	93114226	RISK ARB LONG ACCT	RISK ARBITRAGE
TMS	93114227	RISK ARB SHORT ACCT	RISK ARBITRAGE
TMS	93114229	RISK ARB BANK DEALS SHORT	RISK ARBITRAGE
TMS	93114235	PORTFOLIO TRD A/C	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93114240	HEDGE WARRANT TRD A/C	UNASSIGNED
TMS	93114245	TAX INVESTMENT TRD A/C LONG	UNASSIGNED
TMS	93114250	TAX INVESTMENT TRDG-SHORT	UNASSIGNED
TMS	93114260	RISK ARB DEPT	UNASSIGNED
TMS	93114265	WORKOUT ARBITRAGE A/C #1	UNASSIGNED
TMS	93114331	RISK ARB HIGH YIELD TRD BLCKED	UNASSIGNED
TMS	93114401	ENERGY INS MKT MAKER TRD BLCKD	UNASSIGNED
TMS	93114801	ENERGY INS MKT MAKER TRD A/C	UNASSIGNED
TMS	95121706	GTS PRIVATE/PIPE INV NON DTC	Anthony C. Stone
TMS	95123003	RISK ARB LONG DTC ELIGIBLE SEC	ANTHONY STONE
MTS	CAZB	HLT TRADING RISK ARB	X
OTH	CDSCARRY		RISK ARBITRAGE
MTS	G1Y0	GTS MTS OTHER	Anthony C. Stone
MTS	GA0N	GTS HY MTS #2	UNASSIGNED
MTS	GAVL	GTS MTS YIELD ENCHANCEMENT	ANTHONY STONE
OTH	GFSADJ22258		UNASSIGNED
MTS	GMD5	RISK ARBITRAGE MTS LONG/SHORT	UNASSIGNED
MTS	GMVI	RISK ARBITRAGE	RISK ARBITRAGE
LIQ	PROP 231120	PROP/231120	UNASSIGNED
LIQ	RARB 231120	Risk Arbitrage Loans/231120	UNASSIGNED
OTH	&TAJINVESTMENT		UNASSIGNED
ITS	071001B26	PRIN EQ TRADING	Tarun Jotwani
OTH	&GOG TBD		UNASSIGNED
ITS	071000MH3	H-AUZ	Kevin M. Caffrey
ITS	071009682	T-CV8	Benjamin A. Fuchs
ITS	07100BFS3	H-PCB	Steven Jun Qian / Roger Wu
ITS	07100BFT1	H-IPO	Steven Jun Qian / Roger Wu
ITS	077003788	VOL TRAD-NEW ISS	Benjamin A. Fuchs
ITS	0770090G4	T-CV4LBJ	Benjamin A. Fuchs
ITS	078003605	LBAC LONG CALL	Benjamin A. Fuchs
ITS	071000MQ3	CONVERTIBLES	Artur Piasecki
ITS	071000MP5	INDIA	Artur Piasecki
ITS	071000NW9	CREDIT-TRADING	Artur Piasecki
ITS	071000NX7	CONVERTIBLE	Artur Piasecki
ITS	0710001L7	GTS INDIA TRADING LBIHMII/C13	UNASSIGNED
ITS	0710001Q6	IND FII GTS-TM	UNASSIGNED
ITS	071008BB1	KSK	UNASSIGNED
ITS	0730048D8	RISKARBASIA LBI	Graham Anderson
ITS	076007582	LBIE ASIA RISK ARB	Graham Anderson
ITS	076007590	LBIE AS RSK ARB LO	Graham Anderson
ITS	077003911	RISK ARBITRAGE ASIA	Graham Anderson
OTH	GFSADJ27808		UNASSIGNED
ITS	0720099V7	CAP ARB BONDS	ARUP ASADULLAH
ITS	0720099W5	CAP ARB EQUITY	ARUP ASADULLAH
LIQ	RARB 422810	Risk Arbitrage Loans/422810	ARUP ASADULLAH
ITS	0710017Z8	TG DAILY BOND LBIE	TARO GOTO

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710024X4	KS EQUITY LAURA	Kaan Sariaydin
ITS	0710024Y2	INDIA BONDS	Assan Din
ITS	072004KC7	JF CREDIT BONDLBIE	Jason Feasey
ITS	072004ZC1	BOND CR ARB CREDIT	Assan Din
TMS	95121888	MP PRIVATE EQUITY	Michael Edward John Phelps
LIQ	ADLNS422920	ADLNS (Assan Din)/422920	ASSAN DIN
LIQ	RARB 422920	Risk Arbitrage Loans/422920	Assan Din
OTH	&Z15		UNASSIGNED
ITS	07100BH44	GTS	Sean McGeary
ITS	072004V50	MERGERS	Florian Weidinger
ITS	072004V68	SPECIAL SITUATIONS	Florian Weidinger
ITS	072004V76	ENERGY	Florian Weidinger
ITS	072004V84	OTHER	Florian Weidinger
ITS	072004V92	MARKET HEDGE	Florian Weidinger
ITS	072004W00	INSURANCE	Florian Weidinger
ITS	072004WR1	HIGH YIELD	Florian Weidinger
ITS	072004XB5	HIGH YIELD LAURA	Florian Weidinger
ITS	074004276	SPECIAL SITUATIONS	Florian Weidinger
ITS	076005420	OTHER LPS	Florian Weidinger
ITS	079000584	ENERGY LAURA	Florian Weidinger
TMS	95017516	GTS US OPTIONS	Florian Weidinger
MTS	4ABC	BNC WHOLE LOAN REPURCHASES	Matthew C. Miller/Beth Pearson Frenzel
MTS	4ABD	FINANCE AMERICA WHOLE LOAN REP	Matthew C. Miller/Beth Pearson Frenzel
OTH	MCDPOST21745		Aadit Seshasayee
OTH	MCDPOST42377		UNASSIGNED
OTH	GFSADJ21923		Aadit Seshasayee
OTH	MCDPREVIEW		UNASSIGNED
OTH	&PREFEMCDPRE		UNASSIGNED
OTH	&SPMLMCDPRE		UNASSIGNED
OTH	&COHANEIBD		UNASSIGNED
OTH	IBACFA		UNASSIGNED
LIQ	INSYN840070	In Syndication/840070	UNASSIGNED
LIQ	SYEXC289710	Syndicate - Excess Inventory/2	UNASSIGNED
LIQ	SYHLD289710	Syndicate - Hold Inventory/289	UNASSIGNED
LIQ	SYNBH289710	SYND -- BANKING HOLD INVENTORY	UNASSIGNED
OTH	IBADHYBL-LBCB		UNASSIGNED
OTH	IBADHYBL-LCPI		UNASSIGNED
LIQ	INSYN411690	In Syndication/411690	LOAN SYNDICATE
LIQ	INSYN435340	In Syndication/435340	UNASSIGNED
LIQ	SYND 411690		UNASSIGNED
LIQ	SYND 435340	IBD Shared Positions/435340	UNASSIGNED
OTH	&HGLOANS		UNASSIGNED
OTH	&LBCBSUMI4		UNASSIGNED
LIQ	AEGIS458170	Aegis Finance LLC/458170	UNASSIGNED
OTH	IBADHGFRLLBSF		UNASSIGNED
OTH	IBADREFRL		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	IBADFRLHY		UNASSIGNED
OTH	IBADHYFRLLBI		UNASSIGNED
OTH	IBADHYFRLLBSF		UNASSIGNED
LIQ	SYND 259580	IBD Shared Positions/259580	UNASSIGNED
TMS	73410074	LB1 GROUP	UNASSIGNED
OTH	FUNDOFFUNDS		UNASSIGNED
OTH	IBDMISC		UNASSIGNED
LIQ	FRLBK489240	FRL - BANKING/489240	Janine M. Shugan
LIQ	FRLBK489910	FRL - BANKING/489910	UNASSIGNED
OTH	&JVIBE		UNASSIGNED
LIQ	AGEN 208410	Agency/208410	UNASSIGNED
LIQ	RHOWE219720	RHOWE- Richard Howell/219720	UNASSIGNED
LIQ	SYND 208350	IBD Shared Positions/208350	UNASSIGNED
LIQ	SYND 219720	IBD Shared Positions/219720	UNASSIGNED
LIQ	SYND 219820	IBD Shared Positions/219820	UNASSIGNED
LIQ	SYND 219830	IBD Shared Positions/219830	UNASSIGNED
LIQ	SYND 233190	IBD Shared Positions/233190	UNASSIGNED
LIQ	SYND 498140	IBD Shared Positions/498140	UNASSIGNED
LIQ	SYND 510990	IBD Shared Positions/510990	UNASSIGNED
OTH	&TMOBBDFSIBDBH		UNASSIGNED
LIQ	FRL 208380	FRL/208380	KAHN
LIQ	FRL 480950	FRL/480950	KAHN
LIQ	FRL 510970	FRL/510970	KAHN
LIQ	FRL 511030	FRL/511030	KAHN
OTH	IBEDHGFRLCR		KAHN
LIQ	SUMIB208380	SUMITOMO BUYBACK/208380	UNASSIGNED
LIQ	SUMIB511030	SUMITOMO BUYBACK/511030	UNASSIGNED
LIQ	FRL 218640	FRL/218640	RICHARD HOWELL
OTH	GFS25953HYIBD		UNASSIGNED
LIQ	SYND 259530	IBD Shared Positions/259530	UNASSIGNED
ITS	072000BN1	IBD INVESTMENT ACC	UNASSIGNED
TMS	93115999	DPA BUYBACK LBI	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	93117684	DALEV	Richard S. Thoms
TMS	93117685	DALEV	Richard S. Thoms
TMS	93117691	DSU	Richard S. Thoms
OTH	DFLBS		Richard S. Thoms
OTH	DPRBS		Richard S. Thoms
MTS	GALQ	DALEV MTS ACCOUNT	Richard S. Thoms
LIQ	RTHOM520900	RTHOM (Richard Thoms)/520900	Richard S. Thoms
TMS	93117154	FACILWASH	Soumitra Sharma
TMS	93117706	HE5	David C. Sposito
TMS	93117707	OD2	Lindsay Tintenfass
TMS	93117877	EN5 SEG TMS ACCT	Richard J. Gatward
ITS	074005943	NY EURO CONV TRDG	Richard J. Gatward
TMS	93115378	SPV-A/C CONV SECS TRADING	Richard J. Gatward
TMS	93115394	DUN-RICHARD GATWARD	Richard J. Gatward

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115421	AVP-AGENCY TRANSACTIONS	Richard J. Gatward
TMS	93117217	FINANCIALS	Bruce Spolansky
TMS	93117218	HEALTHCARE	UNASSIGNED
TMS	93117219	MANDATORIES	Bruce Spolansky
TMS	93117220	TECHNOLOGY	Kevin E. Lowe
TMS	93117221	TELECOM	Kevin E. Lowe
TMS	93117505	INDUSTRIALS	Bruce Spolansky
TMS	93117709	EN5	David C. Sposito
TMS	93117710	HE6	David Brower
OTH	DERIVS		Richard J. Gatward
OTH	GFSADJ24491NO		Richard J. Gatward
OTH	GFSADJ25534		Richard J. Gatward
OTH	GFSADJ77001		Richard J. Gatward
TMS	93117053	PRO-A/C CONV SEC TRADING	Richard J. Gatward
TMS	93117151	PROCREDIT	Peter C. Ramsey
TMS	93117152	PROVOL	Peter C. Ramsey
TMS	93117153	PROVIEW	Peter C. Ramsey
TMS	93117623	LBI CONVERTS	Peter C. Ramsey
TMS	93117750	CENTRAL LONG/SHORT	Peter C. Ramsey
TMS	93117876	PROCREDIT SEG TMS	Peter C. Ramsey
LIQ	PRAMS520910	PRAMS (Peter Ramsey)/520910	Peter C. Ramsey
ITS	0780018Y3	INVST IN BOVESPA	UNASSIGNED
OTH	NBTECH		UNASSIGNED
OTH	&CFR		UNASSIGNED
OTH	&CFS		UNASSIGNED
OTH	&HJN		UNASSIGNED
OTH	&LBCBSUMI6		UNASSIGNED
LIQ	AEGIS768170	Aegis Finance LLC/768170	UNASSIGNED
OTH	GFSADJ25142		UNASSIGNED
OTH	HGFRLLBI		UNASSIGNED
OTH	&FHA		UNASSIGNED
OTH	HYFRLLBI		UNASSIGNED
OTH	HYFRLLBSF		UNASSIGNED
TMS	93117161	LEHMAN BROS	UNASSIGNED
OTH	GFSADJ78501		UNASSIGNED
OTH	T0009		UNASSIGNED
OTH	TALACCR		UNASSIGNED
TMS	93101495	SYNDICATE BLOCK TRADE ACCOUNT	UNASSIGNED
OTH	&AMP		Timothy R. Genirs
OTH	&PLP		Timothy R. Genirs
ITS	0710025N5	MMI SWAPS ITS	UNASSIGNED
ITS	0730046L2	INTL BOOK--MJ	Matthew T. Jenkin
ITS	0730046N8	INTL BOOK-JOC	John A. Cassarini
ITS	0730047T4	INTL ACCT CLIFFORD	Brian Clifford
ITS	0740058Y8	MARK MAY IMY	Mark S. May
TMS	93115462	PROPRIETARY LISTED-GENIRS	Timothy R. Genirs

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117040	PROPRIETARY LISTED MCGILL	DISCONTINUED
TMS	93117041	PROPRIETARY LISTED-MJS	Matthew T. Jenkin
TMS	93117042	FUNDAMENTAL L/S TEAM	John A. Cassarini
TMS	93117046	FUNDAMENTAL L/S TEAM	Brian Clifford
TMS	93117047	FUNDAMENTAL L/S TEAM	Michael Nance
TMS	93117639	MARK MAY MMI	Mark S. May
TMS	95121757	MAY ZALTZMAN PIPE	Mark S. May
TMS	95121833	MID CAP PIPE	Brian Clifford
ITS	0780012T0	INT PAUL BOWERS	UNASSIGNED
TMS	93117713	INTERNATIONAL PAUL BOWERS	UNASSIGNED
OTH	&OPF		Michael Blaustein
ITS	072006KQ1	ICB	Michael Blaustein
ITS	072006KR9	ICR	Michael Blaustein
ITS	0780011M6	IPC	Michael Blaustein
TMS	93111384	SPECIAL RELATIVE VALUE	Michael Blaustein
TMS	93115323	SPECIAL CONVERTIBLE BOND	Michael Blaustein
TMS	93115813	SPECIAL CAPITAL STRUCTURE	Michael Blaustein
TMS	93117559	SPECIAL PORTFOLIO	Michael Blaustein
TMS	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	Michael Blaustein
TMS	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	Michael Blaustein
OTH	&FVE		UNASSIGNED
TMS	93117535	IRENE GARBER PROP	Irene Garber
TMS	93117555	IRENE GARBER VOLATILITY	Irene Garber
TMS	93117591	IRENE GARBER NASDAQ	Irene Garber
TMS	93117595	IRENE GARBER OPPORTUNITY	Irene Garber
TMS	93116414	LEHMAN BROTHERS	Imad S. Labban
TMS	93117502	ATS	MICHAEL BLEICH
TMS	93107476	LEHMAN BROTHERS	UNASSIGNED
TMS	93107478	LEHMAN BROTHERS	UNASSIGNED
TMS	93107483	LEHMAN BROTHERS	UNASSIGNED
TMS	93107486	LEHMAN BROTHERS	UNASSIGNED
TMS	93107497	LEHMAN SYND BLOCK 1	UNASSIGNED
TMS	93107498	LEHMAN SYND BLOCK 2	UNASSIGNED
TMS	93115417	T24 CHRIS TOOLAN FACILITATION	Christopher O. Toolan
TMS	93116040	PAUL BELL-LISTED FACILITATION	Paul F. Bell
TMS	93116042	JIM EVERETT-LISTED FACILIT	James M Everett Jr.
TMS	93116066	PAUL BELL-NASDAQ FACILITATION	Paul F. Bell
TMS	93116200	BASIC MATERIALS PROP	Christopher O. Toolan
TMS	93117034	JAMES GALLAGHER LISTED FACIL	James R. Gallagher
TMS	93117197	JIM EVERETT NASDAQ	James M Everett Jr.
TMS	93117365	JAMES EVERETT PROP	James M Everett Jr.
TMS	93117371	PAUL F BELL PROP	Paul F. Bell
TMS	93117866	JIM GALLAGHER OTC	James R. Gallagher
OTH	GFSADJ75381NO		UNASSIGNED
OTH	LSYOIL		Christopher O. Toolan
TMS	93117339	REALTICK DMA PROP	Eric Johnston

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	07200CPP5	ELECTRONIC TRADING	Eric J. Johnston
TMS	93116071	DIRECT CHANNEL FACILITATION	Eric Johnston
TMS	93116072	DIRECT CHANNEL ERROR ACCT	Eric Johnston
TMS	93117904	DIRECT TECH ERROR	Eric J. Johnston
TMS	93107238	SYNDICATE	UNASSIGNED
TMS	93111406	PSO P SANGIMINO OTC	Paul J. Sangimino
TMS	93111411	MATT MURPHY	MATT MURPHY
TMS	93115415	T20 PAUL SANGIMINO FACIL	Paul J. Sangimino
TMS	93116217	PAUL SANGIMINO PROP	Paul J. Sangimino
TMS	93117352	SCOTT BROOKS NASDAQ	Scott A. Brooks
TMS	93117363	MATT MURPHY PROP	MATT MURPHY
TMS	93117527	ROBIN HALPERN NASDAQ	Robin Halpern
TMS	93117528	ROBIN HALPERN LISTED	Robin Halpern
OTH	LSYCPR		Paul J. Sangimino
ITS	0730047G2	KMCHUGH PROP EUROP	Kenneth G. McHugh
ITS	0730048F3	K MCHUCH PROP ASIA	Kenneth G. McHugh
ITS	077000776	NY JAPAN PROP BOOK	Kenneth G. McHugh
ITS	077006740	MEXICO PRODUCTION	Kenneth G. McHugh
ITS	077006757	CANADIAN PRODUCTION	Kenneth G. McHugh
ITS	078003993	MEXICO PROP	Kenneth G. McHugh
ITS	078004058	CANADIAN PRODUCTION	Kenneth G. McHugh
ITS	078004413	P&N EUROPE I PROP	Kenneth G. McHugh
TMS	93113015	OTC TRD FGN CURRENCY	Kenneth G. McHugh
TMS	93113038	CANADA TRADING ACCT	Kenneth G. McHugh
TMS	93113053	SOUTH/CENTRAL AMERICAN TRADING	Kenneth G. McHugh
TMS	93115821	EUROPE CASH RISK TRD:TECH	Kenneth G. McHugh
TMS	93115822	ASIA CASH RISK TRD: TECH	Kenneth G. McHugh
OTH	&FST		UNASSIGNED
TMS	93107793	LEHMAN BROTHERS	UNASSIGNED
TMS	93111463	LEHMAN BROTHERS	Eric J. Johnston
TMS	93115340	T-5 JASON FEINBERG-FACILITATIO	Jason B Feinberg
TMS	93115444	T39 ERIC JOHNSON FACILITATION	Eric J. Johnston
TMS	93116214	FINANCIALS PROP	Eric J. Johnston
TMS	93117030	JASON FEINBERG NASDAQ FACILIT	Jason B Feinberg
TMS	93117145	KENNETH SHELDON-NASDAQ FACILIT	Kenneth M. Sheldon
TMS	93117362	JASON FEINBERG PROP	Jason B Feinberg
TMS	93111443	WOOJEN CHOI FACILITATION	Woojin Choi
TMS	93111478	WILLIE ECHEVERRI OTC FAC	William Echeverri
TMS	93115456	T-36 WILLIE ECHEVERRI FAC	William Echeverri
TMS	93115465	T53 WOOJIN CHOI FACILITATION	Woojin Choi
TMS	93115840	RYAN ROMANOWSKI-FACILITAT	Ryan E. Romanowski
TMS	93116048	RYAN ROMANOWSKI-LISTED FACIL	Ryan E. Romanowski
TMS	93116222	HEALTHCARE PROP	Woojin Choi
TMS	93117222	WOOJIN CHOI BIOTECH PROP	Woojin Choi
TMS	93117330	WOOJIN CHOI SM CAP NASDAQ	Woojin Choi
TMS	93117372	RYAN E ROMANOWSKI PROP	Ryan E. Romanowski

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Source System	Account	Account Name	Trader Name
OTH	SYHLC		Woojin Choi
OTH	&AP2		Eric J. Johnston
OTH	&NB2		Eric J. Johnston
TMS	93111461	LISTED LIQUIDATION WASH BOOK	Eric J. Johnston
TMS	93111482	DESK HEDGING ACCOUNT	Eric J. Johnston
TMS	93115439	FIRM ERROR ACCOUNT	Eric J. Johnston
TMS	93116462	LIQUIDATION	Eric J. Johnston
TMS	93117155	B/D DIRECT TO MARKET	Eric J. Johnston
TMS	93117715	DESK SPECIAL SITUATIONS FACIL	Eric J. Johnston
TMS	95016503	BATS	Eric J. Johnston
ITS	0730048N6	SINGLE STOCK WASH	Imad S. Labban
TMS	93116417	LEHMAN BROTHERS	Imad S. Labban
TMS	93107253	SYNDICATE	UNASSIGNED
TMS	93107310	LEHMAN SYND BLOCK 1	UNASSIGNED
TMS	93110001	BOND FUTURES TRADING	UNASSIGNED
TMS	93111454	LEHMAN BROTHERS	COURTNEY DI TULLIO
TMS	93115314	AVERAGE PRICE	UNASSIGNED
TMS	93115382	AVERAGE PRICE ACCOUNT	UNASSIGNED
TMS	93115743	NEUBERGER BERGMAN PAM	UNASSIGNED
TMS	93116043	PASCAL BANDELIER-NASDAQ FACILI	Pascal D Bandelier
TMS	93116065	PASCAL BANDELIER-LISTED FACIL	Pascal D Bandelier
TMS	93117097	DERIC SENNE LISTED	DERIC SENNE
TMS	93117099	BRYAN THERRIAULT LISTED	Bryan T. Therriault
TMS	93117101	BRYAN THERRIAULT NASDAQ	Bryan T. Therriault
TMS	93117292	RYAN ABRAHAMSEN NASDAQ	Timothy R. Madden
TMS	93117541	TECH FUNDAMENTAL PROP	David A. Siffringer
TMS	93117542	TECH TRADING PROP	David A. Siffringer
TMS	93117754	IAN LINDE NASDAQ	IAN LINDE
TMS	93117838	JOHN BOYCE LISTED	John William Boyce
TMS	93117839	JOHN BOYCE NASDAQ	John William Boyce
OTH	LSYTEC		Pascal D Bandelier
OTH	GFSADJ27643		UNASSIGNED
TMS	93116392	E-CONNECTIVITY AVG PX	UNASSIGNED
TMS	93117393	LEHMAN BROS	UNASSIGNED
ITS	0730048Z9	FIDELITY BKGE NFIS	Imad S. Labban
TMS	93116482	B/D RETAIL TRADING	Imad S. Labban
TMS	93116483	B/D RETAIL WASH	Imad S. Labban
TMS	93117198	B/D SERVICES PRINCIPAL TRD 1	Imad S. Labban
OTH	&IDG		UNASSIGNED
ITS	071002X38	ITS RISK TRADING	UNASSIGNED
ITS	0740056K0	EUROPE WASH BOOK	Clifford B Ackers
ITS	076009653	LBI-SS4	Clifford B Ackers
TMS	93111530	LEHMAN BROTHERS INC	Clifford B Ackers
TMS	93115777	RELATIVE VALUE AVERAGE PRICE	Clifford B Ackers
ITS	074005026	FOREIGN PRODUCTS	Clifford B Ackers
TMS	93111508	LEHMAN BROTHERS INC	Clifford B Ackers

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115500	PRINCIPAL ACCT# 1	Clifford B Ackers
TMS	93117061	RELATIVE VALUE TRADING	Clifford B Ackers
TMS	93117224	INDEX TRADING	Clifford B Ackers
TMS	93117261	MEAN REVERSION	Clifford B Ackers
OTH	GFSADJ24604		Clifford B Ackers
TMS	93114714	PROP TRADING	John Minervini
TMS	95121793	N-IVOL3	John Minervini
TMS	95200026	N-IVOL TMS ACCOUNT	John Minervini
TMS	93111621	RUSSELL 1000	Jared Dillian
TMS	93111623	DJ TECH	Jared Dillian
TMS	93111624	RUSSELL 2000 (EQ 710)	Jared Dillian
TMS	93111625	S&P 500 VALUE	Jared Dillian
TMS	93111626	S&P 500 GROWTH	Jared Dillian
TMS	93111627	RUSSELL 2000 VALUE	Jared Dillian
TMS	93111628	RUSSELL 2000 GROWTH	Jared Dillian
TMS	93111629	RUSSELL 1000 VALUE	Jared Dillian
TMS	93111630	RUSSELL 1000 GROWTH	Jared Dillian
TMS	93111631	DJ US FINANCIAL SECTOR	Jared Dillian
TMS	93111632	DJ US TELECOMMUNICATIONS	Jared Dillian
TMS	93111633	DJ US UTILITIES	Jared Dillian
TMS	93111634	DJ US TOT MKT	Jared Dillian
TMS	93111635	DJ US REAL EST	Jared Dillian
TMS	93111636	DJ US INDS IDX	Jared Dillian
TMS	93111637	DJ US HTLHCRE	Jared Dillian
TMS	93111638	DJ US FINL SVC	Jared Dillian
TMS	93111639	DJ US ENGY IDX	Jared Dillian
TMS	93111640	DJ US CYCL IDX	Jared Dillian
TMS	93111641	DJ US NON CYCL	Jared Dillian
TMS	93111643	DJ US BASIC IDX	Jared Dillian
TMS	93111644	RUSSELL 3000	Jared Dillian
TMS	93111645	COHEN & STEERS REALTY	Jared Dillian
TMS	93111646	WIRELESS HLDRS	Jared Dillian
TMS	93111647	CBOE S&P 100	Jared Dillian
TMS	93111648	SOFTWARE HLDRS	Jared Dillian
TMS	93111649	ML MKT 2000	Jared Dillian
TMS	93111650	ML UTILITY TR	Jared Dillian
TMS	93111651	ML REG BK	Jared Dillian
TMS	93111652	S&P ENERGY	Jared Dillian
TMS	93111653	ML INTERNET	Jared Dillian
TMS	93111654	S&P TECHNOLOGY (EQ 729)	Jared Dillian
TMS	93111655	ML BIOTECH	Jared Dillian
TMS	93111656	S&P FINANCIAL (EQ 728)	Jared Dillian
TMS	93111657	S&P BASIC INDUSTRIALS	Jared Dillian
TMS	93111658	S&P CONSUMER SERVICES	Jared Dillian
TMS	93111659	S&P INDUSTRIALS	Jared Dillian
TMS	93111660	S&P CONSUMER STAPLES	Jared Dillian

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Source System	Account	Account Name	Trader Name
TMS	93111661	S&P CYCLICALS	Jared Dillian
TMS	93111662	S&P UTILITIES	Jared Dillian
TMS	93111663	PHARM HLDRS	Jared Dillian
TMS	93111664	I SHARES S&P SMALLCAP 600	Jared Dillian
TMS	93111665	S&P (EQ 56)	Jared Dillian
TMS	93111667	SEMICONDUCTOR HLDRS	Jared Dillian
TMS	93111668	INTERNET INFRASTRUCTURE	Jared Dillian
TMS	93111669	INTERNET ARCHITECTURE	Jared Dillian
TMS	93111670	TELECOM HLDRS	Jared Dillian
TMS	93111671	BROADBAND HLDRS	Jared Dillian
TMS	93111674	STREETTRACKS MS HIGH TECHS	Jared Dillian
TMS	93111676	STREETTRACKS SMALL CAP G	Jared Dillian
TMS	93111678	STREETTRACKS US GLOBAL TITANS	Jared Dillian
TMS	93111679	I SHARE BIOTECH	Jared Dillian
TMS	93111695	ISHARES MIDCAP 400 BARRA VAL	Jared Dillian
TMS	93111696	ISHARES MIDCAP 400 BARRA GRTH	Jared Dillian
TMS	93111697	ISHARE SMALLCAP 600 BARRA VAL	Jared Dillian
TMS	93111698	ISHARES S&P GLOBAL 100	Jared Dillian
TMS	93115544	MIDCAP (EQ 9)	Jared Dillian
TMS	93115566	ETF DESK-VAM	Jared Dillian
TMS	93115568	NDX STOCK (EQ 53)	Jared Dillian
TMS	93115570	DJIA (EQ 54)	Jared Dillian
TMS	93117115	ISHARES GOLDMAN SACHS NATURAL	Jared Dillian
TMS	93117119	POWERSHARES WILDERHILL CLEAN	Jared Dillian
TMS	93117125	VANGUARD ENERGY VIPERS	Jared Dillian
TMS	93117126	VANGUARD FINANCIALS VIPERS	Jared Dillian
TMS	93117127	VANGUARD GROWTH VIPERS	Jared Dillian
TMS	93117135	VANGUARD REIT VIPERS	Jared Dillian
TMS	93117136	VANGUARD SMALL-CAP GROWTH VIP	Jared Dillian
TMS	93117137	VANGUARD SMALL-CAP VAL VIPERS	Jared Dillian
TMS	93117138	VANGUARD TELECOM SERVICES VIP	Jared Dillian
TMS	93117139	VANGUARD UTILITIES VIPERS	Jared Dillian
TMS	93117140	VANGUARD VALUE VIPERS	Jared Dillian
TMS	93117148	RUSSELL MICROCAP IWC	Jared Dillian
TMS	93117200	SPDR DIVIDEND ETF	Jared Dillian
TMS	93117206	STREET TRACKS KBW BANK ETF	Jared Dillian
TMS	93117207	STREET TRACKS KBW CAP MKT ETF	Jared Dillian
TMS	93117208	STREET TRACKS KBW INS ETF	Jared Dillian
TMS	93117250	SPDR SEMICONDUCTORS	Jared Dillian
TMS	93117251	SPDR BITOTECH	Jared Dillian
TMS	93117252	SPDR HOMEBUILDERS	Jared Dillian
TMS	93117319	DJ US BROKER DEALERS	Jared Dillian
TMS	93117320	DJ US INSURANCE	Jared Dillian
TMS	93117321	DJ US REGIONAL BANKS	Jared Dillian
TMS	93117322	DJ US OIL & GAS EXPL & PROD	Jared Dillian
TMS	93117325	DJ US HEALTH CARE PROVIDERS	Jared Dillian

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Source System	Account	Account Name	Trader Name
TMS	93117326	DJ US MEDICAL DEVICES	Jared Dillian
TMS	93117327	DJ US AEROSPACE & DEFENSE	Jared Dillian
TMS	93117328	DJ US HOME CONSTRUCTION	Jared Dillian
TMS	93117329	VANGUARD EXTENDED MARKET VIPER	Jared Dillian
TMS	93117349	MARKET VECTORS GOLD MINERS ETF	Jared Dillian
TMS	93117482	SPDR OIL & GAS EXPLORATION	Jared Dillian
TMS	93117483	SPDR PHARMACEUTICALS	Jared Dillian
TMS	93117484	KBW REGIONAL BANK	Jared Dillian
TMS	93117485	SPDR RETAIL	Jared Dillian
TMS	93117486	FIRST TRUST NASDAQ-100 EQUAL	Jared Dillian
TMS	93117487	FIRST TRUST NASDAQ-100 TECH	Jared Dillian
TMS	93117488	SPDR OIL AND GAS EQUIPMENT	Jared Dillian
TMS	93117489	SPDR METALS AND MINING	Jared Dillian
TMS	93117497	RYDEX ETF TRUST S&P 500 EQ W I	Jared Dillian
TMS	93117562	FDN-FIRST TRUST DJ INTERNET	Jared Dillian
TMS	93117565	FBT-FIRST TRUST AMEX BIO	Jared Dillian
TMS	93117610	SLX MKT VECTORS STEEL IND FD	Jared Dillian
TMS	93117661	ISHARES MORNINGSTAR SMALL CORE	Jared Dillian
TMS	93117662	ISHARES MORNINGSTAR MID VALUE	Jared Dillian
TMS	93117666	ISHARES MORNINGSTAR LARGE GRTH	Jared Dillian
TMS	93117727	POWERSHARES VALUE	Jared Dillian
TMS	93117738	POWERSHARES DYN SE	Jared Dillian
TMS	93117739	POWERSHARES DYB	Jared Dillian
TMS	93117743	POWERSHARES DYN BL	Jared Dillian
TMS	93117757	POWERSHARES DYN BA	Jared Dillian
TMS	93117762	POWERSHARES DYN FO	Jared Dillian
TMS	93117765	POWERSHARES DYN HE	Jared Dillian
TMS	93117767	POWERSHARES DYN L	Jared Dillian
TMS	93117770	POWERSHARES DYN LE	Jared Dillian
TMS	93117774	POWERSHARES DYN ME	Jared Dillian
TMS	93117780	POWERSHARES DYN PH	Jared Dillian
TMS	93117787	POWERSHARES DYN UT	Jared Dillian
TMS	93117800	POWERSHARES GLOBA	Jared Dillian
TMS	93117805	POWERSHARES VALUE	Jared Dillian
TMS	93117811	RYDEX S&P EQ WG	Jared Dillian
TMS	93120015	ISHARES TRUST RUSSELL 3000 GRT	Jared Dillian
TMS	93120016	ISHARES S&P SMALLCAP 600 BARRA	Jared Dillian
TMS	93120017	ISHARES TRUST RUSSELL 3000 VAL	Jared Dillian
TMS	93120018	RETAIL HOLDERS	Jared Dillian
TMS	93120019	OIL SERVICE HLDRS	Jared Dillian
TMS	93120020	VIPER TOTAL MKT	Jared Dillian
TMS	93120021	GOLDMAN NETWORKING	Jared Dillian
TMS	93120022	GLODMAN SEMICONDUCTOR	Jared Dillian
TMS	93120026	GOLDMAN SOFTWARE	Jared Dillian
TMS	93120027	RUSSELL MIDCAP	Jared Dillian
TMS	93120028	RUSSELL GROWTH	Jared Dillian

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Source System	Account	Account Name	Trader Name
TMS	93120029	RUSSELL VALUE	Jared Dillian
TMS	93120035	ETF ACCOUNT	Jared Dillian
TMS	93120038	ISHARES MSCI JAPAN INDEX/NIK	Jared Dillian
TMS	93120039	GOLDMAN ISHARES	Jared Dillian
TMS	93120040	MISC ETF TRADING	Jared Dillian
TMS	93120041	BLDRS DEV MKTS 100 ADR	Jared Dillian
TMS	93120042	BLDRS DEV MKTS 50 ADR	Jared Dillian
TMS	93120043	BLDRS ASIA 50 ADR	Jared Dillian
TMS	93120044	CUSTOMER FRIENDLY CREATIONS	Jared Dillian
TMS	93120048	ISHARES DOW JONES SELECT	Jared Dillian
TMS	93120049	ISHARES NYSE 100 INDEX FUND	Jared Dillian
TMS	93120050	ISHARES NYSE COMPOSITE	Jared Dillian
TMS	93120051	VANGUARD MID-CAP VIPERS	Jared Dillian
TMS	93120052	DJ US TRANS IDX	Jared Dillian
TMS	93120053	FIDELITY NASDAQ COMPOSITE	Jared Dillian
TMS	93120055	VANGUARD SMALL-CAP ETF	Jared Dillian
OTH	GFSADJ25038		Jared Dillian
TMS	93111514	LEHMAN BROTHERS INC	Michael A. Schmanske
TMS	93111520	LEHMAN BROTHERS INC	Michael A. Schmanske
TMS	93113117	CUSTOMER FLOW INDEX	Michael A. Schmanske
TMS	93115662	PROPRIETARY EQUITY TRADING	Michael A. Schmanske
TMS	93117558	N-IDX TMS ACCOUUNT	Michael A. Schmanske
TMS	93117598	N-IDQ TMS ACCOUNT	Joshua Spitz
TMS	93920195	LBSF N-XA2	Amit Mehrotra
TMS	95121501	LEHMAN BROTHERS FINANCE	Michael A. Schmanske
TMS	95121625	N-QQQ LBSF	Michael A. Schmanske
TMS	95121877	N-KDG TMS ACCOUNT	Joseph J. Corcoran
TMS	95126123	N-AMMILBF	Michael A. Schmanske
TMS	95126145	N-KDS TMS ACCOUNT	Michael A. Schmanske
TMS	93111571	INDEX ARB DESK JF1	Jared Dillian
TMS	93115505	INDEX ARB DESK 6MP	Jared Dillian
TMS	93115515	INDEX ARB DESK 1P6	Jared Dillian
TMS	93115543	INDEX ARB DESK 1E9	Jared Dillian
TMS	93116402	OLSON PROP	Jared Dillian
TMS	93116422	INDEX ARB DESK PJK	Jared Dillian
TMS	93116423	INDEX ARB DESK PKJ	Jared Dillian
TMS	93116495	LBI	Jared Dillian
OTH	&PVP		UNASSIGNED
TMS	93113131	PRP LBI	Joseph J. Corcoran
TMS	93114751	PROP TRADING	UNASSIGNED
TMS	93115555	LEHMAN BROTHERS INC	Joseph J. Corcoran
TMS	93115587	ETF TRADING	Jared Dillian
TMS	93116010	MIKE 44	UNASSIGNED
TMS	93117010	LISTED DERIVATIVE OPTIONS ERRO	Joseph J. Corcoran
TMS	93117693	N-7MK	Michael A. Schmanske
TMS	95121403	GLOBAL TELECOM BSKT ORIGINAL	Eric J. Schlanger

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Source System	Account	Account Name	Trader Name
TMS	95121863	N-AB1 TMS ACCOUNT	Amit Mehrotra
TMS	95121872	N-STKV2 TMS ACCOUNT	Amit Mehrotra
TMS	95121876	N-IDZ TMS ACCOUNT	Joshua Spitz
OTH	GFSADJ23152NO		UNASSIGNED
OTH	GFSADJ24160		UNASSIGNED
ITS	071000707	BAS SELF FUNDED TR	Amit Mehrotra
ITS	072005655	BAS DIS STOCK	Amit Mehrotra
TMS	93111539	C/O LEHMAN BROTHERS	Amit Mehrotra
TMS	93113116	CUSTOMER FLOW-SINGLE STOCK	Tian Yu
TMS	93113186	PRP2	Joseph J. Corcoran
TMS	93115692	PROP	Tian Yu
TMS	93115831	OPTION PRICING	Eric J. Schlanger
TMS	93117173	N-CONS	Eric J.Schlanger
TMS	93117174	N-RTL1	Howard Alexander
TMS	93117175	N-NRG1	Eric J. Schlanger
TMS	93117176	N-FIN	Brian Bost
TMS	93117177	N-BOX	Brian T. Finn
TMS	93117179	N-SEM	Amit Mehrotra
TMS	93117491	N-SOF TMS HEDGE ACCOUNT	David Fillmore
TMS	93117603	N-BTC TMS ACCOUNT	Amit Mehrotra
TMS	93170733	SINGLE STOCK FUTURES	Amit Mehrotra
TMS	93920033	LBSF N-BAS	Amit Mehrotra
TMS	93920038	LBSF INC N-INT	David Fillmore
TMS	93920040	LBSF INC N-EM3	Joseph J. Corcoran
TMS	93920099	LBSF INC N-EM5	Eric J.Schlanger
TMS	93920100	LBSF INC N-EM2	Brian T. Finn
TMS	93920109	LBSF N-JOE	Amit Mehrotra
TMS	93920110	LBSF N-EMC	Brian Bost
TMS	93920138	LBSF N-SEC	Eric J. Schlanger
TMS	93920149	LBSF N-ND2	Joseph J. Corcoran
TMS	95121521	RETAIL TRADING	Howard Alexander
TMS	95121866	N-BOO2 TMS ACCOUNT	Brian T. Finn
TMS	95126118	N-EM4	Michael A. Schmanske
TMS	95126122	N-AMMSLBF	Tian Yu
TMS	95126130	N-SMC TMS ACCOUNT	Amit Mehrotra
TMS	95200019	N-BOO TMS HEDGE ACCOUNT	Brian T. Finn
OTH	VZCOLLCOLLAR		UNASSIGNED
TMS	93111525	PROGRAM AGENCY IM3	Imad S. Labban
TMS	93111687	PROFUNDS FACILITATION	Imad S. Labban
TMS	93115558	PROFUNDS CROSSING	Imad S. Labban
TMS	93116404	G CLOSE	Imad S. Labban
TMS	93116424	FINANCIAL SWAP	Imad S. Labban
TMS	93115513	TUDOR G VWAP	Imad S. Labban
TMS	93115576	G VWAP FACILITATION (EQ794)	Imad S. Labban
TMS	93116411	MILLENIUM (EQ11)	Imad S. Labban
TMS	93116460	SANTA FE G VWAP (EQ722)	Imad S. Labban

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	LEJV		UNASSIGNED
OTH	LEJVPRIN		UNASSIGNED
ITS	076009646	PROGRAM TRDG INTL	Imad S. Labban
ITS	078004454	AGPT AMERICAS TDG	Imad S. Labban
ITS	078004470	AGPT LDN TDG AMERI	Imad S. Labban
ITS	078004496	AGPT JAP TDG AMERI	Imad S. Labban
TMS	93111489	WORTHLESS SECURITIES	Imad S. Labban
TMS	93111517	PROGRAMS AVERAGE PRICE #1	UNASSIGNED
TMS	93111519	LONDON PROGRAM AVG PRICE	UNASSIGNED
TMS	93111532	ASIAN PROGRAM AVG PRICE	Imad S. Labban
TMS	93111566	PRINCIPLE STRATEGY	Imad S. Labban
TMS	93111682	PROGRAM CEA ACCOUNT	Imad S. Labban
TMS	93114444	BGI AVG PRICE	UNASSIGNED
TMS	93115541	RESIDUAL RISK (EQ 79)	Imad S. Labban
TMS	93115553	PROGRAM AGENCY 4AG	Imad S. Labban
TMS	93116101	PT SALES ERROR ACCOUNT	Imad S. Labban
TMS	93116408	PRINCIPAL TRADING	Imad S. Labban
TMS	93116421	SMALL CAP INVENTORY (EQ21)	Imad S. Labban
TMS	93116461	AUTO TRADER FACILITATION	Imad S. Labban
TMS	93116465	MIDCAP INVENTORY (EQ19)	Imad S. Labban
TMS	93116488	RESTRICTED NAMES	Imad S. Labban
TMS	93541020		
OTH	GFSADJ23117NO		UNASSIGNED
OTH	GFSADJ77411		Imad S. Labban
OTH	MPMFBL9E		UNASSIGNED
OTH	&BRP		Jonh Minervini
TMS	93111510	PROP TRADING	Andrew A. Ellner
TMS	93111564	PROP TRADING	Andrew A. Ellner
TMS	93113228	SPEC 18 OPTIONS	Andrew A. Ellner
TMS	93114718	PROP TRADING	Andrew A. Ellner
TMS	93114728	INDUSTRY MOMENTUM	Andrew A. Ellner
TMS	93114732	PROP TRADING	Andrew A. Ellner
TMS	93114738	PROP TRADING	Andrew A. Ellner
TMS	93114741	PROP TRADING	Andrew A. Ellner
TMS	93114754	PROP TRADING	Andrew A. Ellner
TMS	93114755	PROP TRADING	Andrew A. Ellner
TMS	93115545	PROP TRADING	Andrew A. Ellner
TMS	93115563	PROP TRADING	Andrew A. Ellner
TMS	93115564	PROP TRADING	Andrew A. Ellner
TMS	93115577	PROGRAM AGENCY TB8	Jonh Minervini
TMS	93115748	PROP TRADING	Andrew A. Ellner
TMS	93115766	PROP TRADING	Andrew A. Ellner
TMS	93115927	INDUSTRY PAIRS	Andrew A. Ellner
TMS	93115937	PROP TRADING	Andrew A. Ellner
TMS	93115938	PROP TRADING	Andrew A. Ellner
TMS	93115944	OVERSOLD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115975	POWERSHARES ETF	Andrew A. Ellner
TMS	93116403	PROGRAM AGENCY DNB	Jonh Minervini
TMS	93116405	PROGRAM AGENCY RYM	Jonh Minervini
TMS	93116432	EQUAL WEIGHT/ CAP WEIGHT	Andrew A. Ellner
TMS	93117356	RISK 10	Jonh Minervini
TMS	93117389	RISK 19	Jonh Minervini
TMS	93117390	RISK 18	Jonh Minervini
TMS	93117391	RISK 17	Jonh Minervini
TMS	93117392	RISK 16	Jonh Minervini
TMS	93117392	RISK 16	Jonh Minervini
TMS	93117394	RISK 15	Jonh Minervini
TMS	93117395	RISK 14	Jonh Minervini
TMS	93117396	RISK 13	Jonh Minervini
TMS	93117397	RISK 12	Jonh Minervini
TMS	93117398	RISK 11	Jonh Minervini
TMS	93117614	3QQ	John Minervini
TMS	93117614	3QQ	John Minervini
TMS	93117616	5QQ	John Minervini
TMS	93117616	5QQ	John Minervini
OTH	&AMM		Kirill G. Gelman
TMS	93113109	AMM LBI	Kirill G. Gelman
TMS	93113114	AMM LBI	Kirill G. Gelman
TMS	93113115	AMM LBI	Kirill G. Gelman
TMS	93117297	N-AMM2 TMS HEDGE ACCOUNT	Kirill G. Gelman
OTH	&VPP		Olivier Durantel
TMS	93111516	AVERAGE PRICE ACCT	UNASSIGNED
TMS	93113262	MOMENTUM/MEAN REVERSION	Olivier Durantel
TMS	93113263	PARIS	Olivier Durantel
TMS	93113264	FUNDAMENTAL DATA	Olivier Durantel
TMS	93115848	OPTIONS 2	Olivier Durantel
TMS	93115849	OPTIONS 3	Olivier Durantel
TMS	93115850	OPTIONS 4	Olivier Durantel
TMS	93115852	OPTIONS 6	Olivier Durantel
TMS	93116087	QUANTS 2	Olivier Durantel
TMS	93116088	QUANTS 3	Olivier Durantel
TMS	93116089	QUANTS 4	Olivier Durantel
TMS	93116090	QUANTS 5	Olivier Durantel
TMS	93116092	QUANTS 7	Olivier Durantel
TMS	93117871	VEGA STRATEGY	Xiaolong Mou
ITS	0710009K1	COR -LBF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	071000D18	N-COR	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	071000NS8	N-USS ITS 078 ACCT	UNASSIGNED
ITS	07100BRG6	N-USS	UNASSIGNED
ITS	07100BRH4	N-USM	Montgomery Lee
ITS	07100BRJ0	N-USL	Montgomery Lee
ITS	0740031K0	N-USS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0740031L8	N-USL	Montgomery Lee
ITS	0740031M6	N-USM	Montgomery Lee
ITS	078007218	EQTY LKD BD SEASON	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121596	COR-LBSF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121794	N-USL	Montgomery Lee
TMS	95121795	N-USM	Montgomery Lee
TMS	95121796	N-USS	UNASSIGNED
ITS	073009201	WARRANT 015C/3	Jean-Sebastien Bret/Montgomery Lee
ITS	074007485	SPX LBSF	Jean-Sebastien Bret/Montgomery Lee
ITS	076006279	SPX LBF	Jean-Sebastien Bret/Montgomery Lee
TMS	93115419	MKT	Jean-Sebastien Bret/Montgomery Lee
TMS	93115870	SPX BUY BACKS	Jean-Sebastien Bret/Montgomery Lee
TMS	95121590	LBSF SPX	Jean-Sebastien Bret/Montgomery Lee
OTH	&SVC		UNASSIGNED
ITS	071000Q55	N-JOE	Jean-Sebastian Bret
ITS	077002699	TUM LBF	Kevin C. Murphy
ITS	078005998	NY WARRANT WASH	Montgomery Lee
TMS	93111986	LEHMAN BROTHERS INC	Montgomery Lee
TMS	93115957	LBI 144A WARRANT	UNASSIGNED
TMS	95121401	EXD LBSF STOCK	Kevin C. Murphy
TMS	95121500	WARRANT ISSUANCE TUV	UNASSIGNED
TMS	95121618	LBSF VOL AM FLIP ACCT LONG	UNASSIGNED
TMS	95121727	STRUCTURED FLOW VOL	Kevin C. Murphy
OTH	CNAFR		UNASSIGNED
OTH	GFSADJ24242		UNASSIGNED
OTH	GFSADJ25737		UNASSIGNED
OTH	GFSADJ26680		UNASSIGNED
OTH	GFSADJ27555		UNASSIGNED
TMS	93117648	N-RCS TMS ACCOUNT	UNASSIGNED
ITS	071000681	TUV SELF FUNDED TR	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	072001498	WARRANT 015C/2	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	072001787	N-LOTC TRADING	Jean-Sebastien Bret/Montgomery Lee
ITS	073009227	N-DPE ITS ACCOUNT	Omar I. Gzouli/Rishabh Bhandari
ITS	076005768	DBA HEDGE	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	076006139	DPA-LBF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
ITS	077002608	EQUITY DERIV LBF	Omar I. Gzouli/Rishabh Bhandari
TMS	93115863	EDS BUY BACKS	Omar I. Gzouli/Rishabh Bhandari
TMS	93115869	DPE BUY BACKS	Omar I. Gzouli/Rishabh Bhandari
TMS	93116001	XDS BUYBACK LBI	UNASSIGNED
TMS	93116085	EDC LBI	Montgomery Lee/Omar I. Gzouli
TMS	93920035	LBSF N-EDH	Kevin C. Murphy
TMS	93920067	LBSF INC N-EDC-WARRANTS	Omar I. Gzouli/Rishabh Bhandari
TMS	93920084	LEHMAN BROTHERS FINANCE SA	Kevin C. Murphy
TMS	93920093	LBSF INC N-EDS	Omar I. Gzouli/Rishabh Bhandari
TMS	93920105	LBSF N-DPE	Omar I. Gzouli/Rishabh Bhandari
TMS	93920124	LBSF N-TUV	Montgomery Lee/Rishabh Bhandari/Jean-Seb

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93920154	LBSF N-DPA	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121513	FDS LBSF	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95121515	XDS LBSF	UNASSIGNED
TMS	95121585	LBSF JEL	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95126106	ASR	Arturo Ortiz de Zevallos/Dmitry Noraev
TMS	95200002	N-LOTC	Jean-Sebastien Bret/Montgomery Lee
TMS	95200014	OTC DERIVATIVES	Jean-Sebastien Bret/Montgomery Lee
TMS	95200018	N-LFV TMS HEDGE ACCOUNT	Montgomery Lee/Rishabh Bhandari/Jean-Seb
TMS	95200029	N-LSR	Montgomery Lee
ITS	071001697	HEDGE FUND SEA	UNASSIGNED
ITS	072007263	EURO BCHS JAP AGEN	UNASSIGNED
ITS	073003311	BLK TRD 1 ERR LBJ	UNASSIGNED
ITS	074006230	NY JPN AGY WASH BOOK	UNASSIGNED
ITS	076007350	IOB ASIA TRADING	UNASSIGNED
ITS	076009117	JAPAN EQUITY SALES	UNASSIGNED
ITS	076009554	NY AGENCY TKY BKG	UNASSIGNED
OTH	GFSADJ27989		UNASSIGNED
ITS	077006203	HK STOCKS ERROR ACCOUNT	UNASSIGNED
ITS	077009017	TAIWAN EQUITY ERROR	UNASSIGNED
ITS	0710001M5	INDCASH0C13JR	Jake Tang Seng Kee
ITS	071000L43	LEVAN INDIA	Levan Shanidze
ITS	071000L68	TRADING	UNASSIGNED
ITS	0710098C1	INDIA LEVAN CAY II	Levan Shanidze
ITS	0710098D9	IND LEVAN F&O/B79	UNASSIGNED
ITS	0710098H0	IND LEVAN FACI/B79	UNASSIGNED
ITS	0710098Q0	SPECLSTCKSCASH/B79	UNASSIGNED
ITS	07100CJ08	SPECLSTCKSCASH/31B	UNASSIGNED
ITS	0730042D4	INDONSRCSHPROP/37B	UNASSIGNED
ITS	073007CC8	INDIA LEVAN/032B	UNASSIGNED
ITS	07400C419	INDIA LEVAN/C13	UNASSIGNED
ITS	0710092P8	JP CASH TR OUTPER	Christopher Peck
ITS	0710092S2	EI CONN.	UNASSIGNED
ITS	076002047	DES-OV	Christopher Peck
ITS	076002146	SSA-2	Yamamoto, Shuji
ITS	076002161	SSA-OV	Christopher Peck
ITS	076002237	YUZ-2	Christopher Peck
ITS	078009180	ASIA-CONVE CASH	UNASSIGNED
TMS	93113071	LEHMAN BROS	UNASSIGNED
ITS	071000MN0	SEA BLOCK TRADING JK/187	Jake Tang Seng Kee
ITS	0710029H4	SEA CASH FD TR JK	Jake Tang Seng Kee
ITS	071002D89	SEA KOREA CL/183	Christopher Liem
ITS	071004980	SEACASH ADR/GDR FACIL	Jake Tang Seng Kee
ITS	071006563	BLOCK SINGAPORE	Jake Tang Seng Kee
ITS	071006571	ASEAN	Jake Tang Seng Kee
ITS	0710079M2	HSBC TRADING/187	UNASSIGNED
ITS	07100BFM6	SEA CASH SG CL/187	Christopher Liem

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	07100BFP9	SEA CASH HK CL/187	Christopher Liem
ITS	07100BFQ7	SEA CASH AU CL/187	Christopher Liem
ITS	072004R14	RENT A QF11	Jake Tang Seng Kee
ITS	072004R22	RENT A QFII	Jake Tang Seng Kee
ITS	072004SX3	CHINA A PROP	Jake Tang Seng Kee
ITS	072008691	SEACASH KOR - JR2	Jonathan Ryan
ITS	076008804	ASIA EX-JAPAN EQ S	UNASSIGNED
ITS	077000784	NY NON-JPN WASH BOOK	UNASSIGNED
ITS	077003614	BLOCK HK	Jake Tang Seng Kee
ITS	077003697	ASIA - V	Jonathan Ryan
ITS	077003754	PARITY BOOK	Jake Tang Seng Kee
ITS	0770038B0	SEACASH HK - JR3	Jonathan Ryan
ITS	0770038C8	SEACASH SG/ MALAY - JR4	Jonathan Ryan
ITS	0770038D6	SEACASH TIP - JR5	Jonathan Ryan
ITS	078008505	SEACASH TWN - JR1	Jonathan Ryan
TMS	93113076	LEHMAN BROS	UNASSIGNED
OTH	GFSADJ29793		UNASSIGNED
ITS	071009120	LBAC NIKKEI 300 ARB	Nicholas J Heather / Jinhui Sun
ITS	071009161	JR13-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009203	JR09-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009328	LBAC TITAN ETF	Nicholas J Heather / Jinhui Sun
ITS	071009427	JR03-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009500	GPT-950 (NY)	Paul Beresford
ITS	071009518	GPT-951 (LDN)	Paul Beresford
ITS	071009526	GPT-952 (TKY)	Paul Beresford
ITS	071009591	JR14-CASH	Nicholas J Heather / Jinhui Sun
ITS	071009641	JR06-CASH	Nicholas J Heather / Jinhui Sun
ITS	073004392	JR01-CASH	Nicholas J Heather / Jinhui Sun
ITS	077008159	FBJP	Paul Beresford
ITS	078003506	LBACC NIKKEI 225	Nicholas J Heather / Jinhui Sun
ITS	078003522	LBAC ETF TOPIX	Nicholas J Heather / Jinhui Sun
ITS	078003571	JR02-CASH	Nicholas J Heather / Jinhui Sun
OTH	GFSADJ26266		UNASSIGNED
ITS	071005904	DELTA 1 SYNTHETIC	Nicholas J Heather / Jinhui Sun
ITS	077003812	AR01 INDEX REBALANCING 1	Nicholas J Heather / Jinhui Sun
ITS	077003960	AR07 PROP RISK 1	Nicholas J Heather / Jinhui Sun
ITS	078007622	AR04 REVERSION	Nicholas J Heather / Jinhui Sun
ITS	078008661	AR08 PROP RISK 2	Karl Grossman
OTH	GFSADJ25532		UNASSIGNED
ITS	077002087	LBF RYDEX	Nicholas J Heather / Jinhui Sun
ITS	077009611	G'TEED VWAP ACCOUNT/LBJ	Nicholas J Heather / Jinhui Sun
ITS	078000932	GLOBAL PROGRAM TRADING	Nicholas J Heather / Jinhui Sun
OTH	GFSADJ22281		UNASSIGNED
ITS	071002GF0	GPT NON YEN EUROPE	Paul Beresford
ITS	071002GG8	GPT NON YEN ASIA	Paul Beresford
ITS	071002TG4	FBAS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	072003270	GPT-PBEU	Paul Beresford
ITS	072003288	GPT-PBAM	Paul Beresford
ITS	07200CPB6	GPT NONYEN- AMER	UNASSIGNED
ITS	0730047Q0	HK ALLOCATION	Paul Beresford
ITS	078008406	GPT-840 (NY)	Paul Beresford
ITS	078008448	GPT-844 (ERROR)	Paul Beresford
ITS	0710079J9	H-CHK	Nigel Watts / Robert McGinley
ITS	0710080L1	UST FOR ASIA CB	NIGEL WATTS/ ROBERT MCGINLEY
ITS	07400C294	CONVTS ASIA FUTURES/OPTIONS	UNASSIGNED
ITS	076004134	CVT FRONT ASIA	Nigel Watts / Robert McGinley
ITS	076004225	CVT FRONT HK	Nigel Watts / Robert McGinley
ITS	076004233	CONVERTIBLES HK	NIGEL WATTS/ ROBERT MCGINLEY
OTH	EP6EJ		ALI AHMED
OTH	GFSADJ24384		OTHER
OTH	GFSADJ24420		UNASSIGNED
OTH	TSTPF		UNASSIGNED
LIQ	FRKBK700800	FRKBK (Janine Shugan)/700800	Janine M. Shugan
LIQ	FRLBK709960	FRL - BANKING/709960	Janine M. Shugan
ITS	0710079Z3	SYNDICATE - LBCCA	UNASSIGNED
ITS	077006211	ASIA SYNDICATE	UNASSIGNED
ITS	078005147	ASIA SYNDICATE-LON	UNASSIGNED
ITS	073007148	LBAC VOL.	Atsushi Omoto
ITS	076002401	LBAC LONG CALL-WAS	Dustin Sugasa / Atsushi Omoto / Paul Ale
ITS	077000396	LBAC PARITY	Adam Garrett
ITS	078004579	LBAC VOL MGN	Atsushi Omoto
ITS	078004595	LBAC PARITY MGN	Adam Garrett
OTH	GFSADJ27215		UNASSIGNED
ITS	071000MR1	H-C23	Paul Alexis Penkett
ITS	071000NN9	T-C32 MGN	Atsushi Omoto
ITS	0710079C4	H-C22	Jahanzeb Naseer/Rohit Chulani
ITS	0710079K6	H-C31	Tom Vilhauer
ITS	0710079L4	T-C32	Atsushi Omoto
ITS	072004DM3	H-QFII STOCK BOOK	Foster Chiang
ITS	07400C260	H-FCB LB INDIA HOLDINGS	Foster Chiang
ITS	076001312	H-C14	Dustin Sugasa
ITS	076001320	H-C15 LBCCA - PRIVATE	Foster Chiang
ITS	076009315	H-LBIE STOCK BOOK	Paul Alexis Penkett
ITS	077003622	H-C12 LBCCA-KOREA BUSINESS	Kermit Lee
ITS	0770039G8	H-C16	Foster Chiang
ITS	0770039H6	H-C21	Peter Milliken
ITS	078007168	H-ACB AUSTRALIAN CB	Kevin M. Caffrey
ITS	078007663	H-C10 LBCCA - HK BUSINESS	Foster Chiang
ITS	078007671	H-C11 LBCCA-TAIWAN BUSINESS	Kermit Lee
ITS	078008695	H-SSC STOCK BOOK	Foster Chiang
ITS	078008786	LBCCA CB OUTRIGHT	Paul Alexis Penkett
OTH	GFSADJ24149		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	GFSADJ27192		UNASSIGNED
OTH	LALSHR		UNASSIGNED
ITS	077003929	H-KOS STOCK BOOK	Thierry Choffel
OTH	&GFSADJ20382		UNASSIGNED
ITS	071000P56	H-K01	Alex Nedelcu
OTH	GFSADJ22629		UNASSIGNED
ITS	073007221	T-CV7 STOCK ACCOUN	Antoine Fillet
ITS	073007353	T-CV7 MARGIN ACCOUNT	Antoine Fillet
OTH	GFSADJ24329		UNASSIGNED
OTH	GFSADJ27180		Paul Alexis Penkett
ITS	071000MC4	H-HK8	Antoine Fillet
ITS	071008Z33	H-KR9	Antoine Fillet
ITS	073007Z09	H-KME	Benjamin A. Fuchs
ITS	078007697	H-QA1 LBCCA-AUS	Antoine Fillet
ITS	0710009Z8	H-HKS	Anthony Nate
ITS	071000NQ2	SGP MARGIN ACCT	LIU WALLACE
ITS	071000Q63	STRUCTURE PRODUCTS	Wallace Kai Yip Liu
ITS	07100BFX2	H-SSH	Anthony Nate
ITS	076006071	H-SGP SEASIA STRUC	Wallace Kai Yip Liu
ITS	077002244	H-KIN LBF STK BOOK	Wallace Kai Yip Liu / Arnaud Bastit
ITS	0770037T2	H-KIS LBCCA - STRUCTURED SWAP	Arnaud Bastit
ITS	0770038R5	H-SSK	Wallace Kai Yip Liu / Arnaud Bastit
ITS	0770038Z7	H-SSK	Wallace Kai Yip Liu / Arnaud Bastit
ITS	078004785	H-IBS STOCK BOOK	Alfred Leung / Arnaud Bastit
ITS	078004801	H-KIB STOCK BOOK	Arnaud Bastit
ITS	078004926	H-TIB STOCK BOOK	Arnaud Bastit
ITS	078008687	H-SSK STOCK BOOK	Wallace Kai Yip Liu / Arnaud Bastit
TMS	95126160	H-IBS	Alfred Leung / Arnaud Bastit
TMS	95126161	H-SGS	Wallace Kai Yip Liu / Alfred Alfred / Ar
OTH	GFSADJ20131		UNASSIGNED
OTH	GFSADJ45527		UNASSIGNED
OTH	HKOTC		UNASSIGNED
OTH	&GFSADJ20384		UNASSIGNED
OTH	&GFSADJ24244		UNASSIGNED
ITS	071000525	T-SSB STOCK BOOK	Hidekazu Takahashi
ITS	071000939	T-SSE STOCK BOOK	Hidekazu Takahashi
ITS	071000D00	CERTIFICATE LBSNV	Alfred Leung / Arnaud Bastit
ITS	071000P23	T-STR STOCK	Hidekazu Takahashi
ITS	0710092F0	T- WSHE	Alfred Leung / Arnaud Bastit
ITS	0710095S9	T-WOSH	TAKAHASHI, HIDEKAZU
ITS	071009708	T-ARL STOCK	ARNAUD BASTIT
ITS	072009525	T-SST STK BOOK	Hidekazu Takahashi
ITS	072009590	T-EOT STOCK BOOK	Alfred Leung / Arnaud Bastit
ITS	077002004	GED WTS SEC TOKYO	Alfred Leung / Arnaud Bastit
TMS	93115575	AGENCY INCENTIVE ACCT# 1	UNASSIGNED
TMS	95126159	T-NIK	Alfred Leung / Arnaud Bastit

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071000P98	H-KTT	Hugh Murray
ITS	0710010F9	HK WARRANTS DUMMY	Hugh Murray
ITS	071005516	H-WB1	Hugh Murray
ITS	073004459	HK WARRANTS ISSUAN	Hugh Murray
ITS	0740031B0	H-HW1 TRADING	Hugh Murray
OTH	GFSADJ42350		Hugh Murray
OTH	GFSADJ42351		Hugh Murray
OTH	&FX24801		UNASSIGNED
ITS	071001481	CB FACIL CDS BK	UNASSIGNED
ITS	0710021B5	CAP ARB EUCLID STK	UNASSIGNED
ITS	071002562	CB CYCLICAL TDG	GARCIA
ITS	071002570	CB PHARMA TDG	KARGODOURIS
ITS	071002588	CB FINANCIALS TDG	GARCIA
ITS	071002596	CB INDUST TDG	GARCIA
ITS	071002604	CB OILS TDG	GARCIA
ITS	071002612	CB RETAIL TDG	GARCIA
ITS	071002620	CB TEC TRADING	GARCIA
ITS	071002638	CB TEL TRADING	KNIGHT
ITS	072004QR8	CONVERTS LEISURE	UNASSIGNED
ITS	0720098T3	UTILITIES	GARCIA
ITS	073006751	CAP STR ARB	GOURNAY
ITS	076004969	CVT BACK ITALY	GARCIA
ITS	076005230	CVT FRONT GERMANY	UNASSIGNED
ITS	076008481	LBIE CONV WASH BK	UNASSIGNED
OTH	GFSEUR183CNV		UNASSIGNED
OTH	&DERIV		UNASSIGNED
ITS	0710028H5	EQTY CORP PROP TRD	Rachid Bouzouba
OTH	&EFS		UNASSIGNED
LIQ	FRL 208360	FRL/208360	KAHN
LIQ	FRL 259460	FRL/259460	KAHN
LIQ	FRL 259480	FRL/259480	KAHN
LIQ	FRL 500460	FRL/500460	KAHN
OTH	NBEFRL 208360		UNASSIGNED
OTH	NBEFRL 259460		UNASSIGNED
LIQ	SUMIB208360	SUMITOMO BUYBACK/208360	KAHN
LIQ	SUMIB259460	SUMITOMO BUYBACK/259460	UNASSIGNED
LIQ	FRL 218630	FRL/218630	RICHARD HOWELL
OTH	NBEFRL 218630		RICHARD HOWELL
ITS	072009434	SYND OPEN FINANCE	UNASSIGNED
ITS	076004563	SYND OPEN POSITIONS	UNASSIGNED
ITS	076008499	SYNDICATE WASH BK	UNASSIGNED
ITS	071002NP0	CONSUMER	James Chapman
ITS	071002TF6	JM1	James Chapman
ITS	0720045S9	PRE EVENT	Amit Sarkar
ITS	0720045T7	MERGER ARBITRAGE_1	Amit Sarkar
ITS	0720045V2	MERGER ARBITRAGE 2	Amit Sarkar

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078000718	RELATIVE VALUE L/S	Amit Sarkar
ITS	078000742	TENDER ARB	Amit Sarkar
OTH	SPDFLASH		Amit Sarkar
ITS	0710019F0	49025-EUCLID	Andy Smith
ITS	0710020K6	KENDALL X7	STEPHEN KENDALL
ITS	0710021N9	KENDALL 6 EX6	STEPHEN KENDALL
ITS	0710021R0	KENDALL 4_EX4	STEPHEN KENDALL
ITS	0710022Q1	EQUITIES BOOK 1	Stephen J. Parry
ITS	0710022S7	BACK	William Partridge
ITS	0710022T5	FRONT	William Partridge
ITS	0710023W7	EQUITIES BOOK 4	Stephen J. Parry
ITS	0710023X5	EQUITIES BOOK 5	Stephen J. Parry
ITS	0710023Z0	EQUITIES BOOK 7	Stephen J. Parry
ITS	071002LB3	AUTO	Stephen J. Parry
ITS	071002YT0	SPARE BOOK1	Stephen J. Parry
ITS	0710059R5	PAIRS	UNASSIGNED
ITS	0720033B0	TI4	Andy Smith
ITS	0720035C6	UTILS BASKET	Andy Smith
ITS	0720035K8	MEDIA BASKET	Andy Smith
ITS	0720043L6	AUTOS	Andy Smith
ITS	072004F66	KENDALL 1	STEPHEN KENDALL
ITS	072004F74	KENDALL 2	STEPHEN KENDALL
ITS	072004H15	CONSUMER	Andy Smith
ITS	072004H49	TELECOMS	Andy Smith
ITS	072004H56	OILS	Andy Smith
ITS	072004H80	UTILITIES	Andy Smith
ITS	072004JC9	RETAIL	Andy Smith
ITS	072004JF2	CONSTRUCTION	Andy Smith
ITS	072004JG0	CHEMICALS	Andy Smith
ITS	072004JJ4	INDUSTRIALS	Andy Smith
ITS	072004JK1	AUTOS	Andy Smith
ITS	072004JL9	AIRLINES & LEISURE	Andy Smith
ITS	072004JR6	SPECIAL SITUATIONS	Andy Smith
ITS	072004JS4	NEW ISSUE	Andy Smith
ITS	072004KB9	SMALL/MID CAP	Andy Smith
ITS	072004VM3	BANKS	Andrew R. Smith
ITS	072004VN1	OILS	Andy Smith
ITS	073002404	PROPRIETARY BOOK 3	STEPHEN KENDALL
ITS	071002X87	VOL STRAT EUCLID	Elton James
ITS	071002X95	VOL DELTA EUCLID	Elton James
ITS	071002PF0	PROP POD	Simon Mardel
ITS	071004865	AUTO FRONT	Simon Mardel
ITS	071004873	PAN EURO AUTO WASH	Simon Mardel
ITS	071004881	AUTOS ADR	Simon Mardel
ITS	071004899	AUTOS PROP	Simon Mardel
ITS	071004907	AUTOS PAIRS	Simon Mardel

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Source System	Account	Account Name	Trader Name
ITS	073000044	CHEMICALS AUTOTRAD	Mark Exley
ITS	073000713	CHEMICALS FRONT BK	Mark Exley
ITS	073000721	CHEMICALS PROP BK	Mark Exley
ITS	073000739	CHEMICALS WASH BK	Mark Exley
ITS	071002FF1	CONSUMER POD FRAN	Matt Wheeler
ITS	073002289	CONSUMER FRONT	Matt Wheeler
ITS	073002297	CONSUMER WASH	Matt Wheeler
ITS	073002305	CONSUMER ADR	Matt Wheeler
ITS	078009339	CONSUMER POD	Matt Wheeler
TMS	93115437	CONSUMER ADR BOOK 2	Dean Schulberg
ITS	076008473	LBIE EMG MTS WS BK	UNASSIGNED
ITS	078000866	EMG GREECE	Michel Danechi
ITS	078000890	EMG TURKEY	Michel Danechi
ITS	078000908	EMG ISRAEL	Michel Danechi
ITS	078000916	EMG SOUTH AFRICA	Michel Danechi
ITS	079000436	CZECH FLOW	UNASSIGNED
ITS	079000451	RUSSIA FLOW	Michel Danechi
ITS	079000477	POLAND FLOW	Michel Danechi
ITS	079000493	HUNGARY FLOW	Michel Danechi
OTH	&AW4		Dean Schulberg
ITS	071001028	FRANKFURT CLNT FCF	Dean Schulberg
ITS	071001069	BTB EQUITY CASH	Dean Schulberg
ITS	071001184	LBIE FFT BRNCH WAS	Dean Schulberg
ITS	071001234	GERMAN AGENT WASH	Dean Schulberg
ITS	071001267	XETRA NON-CCP WSH	Dean Schulberg
ITS	0710017P0	SWX NETTING	UNASSIGNED
ITS	071002G86	EX TEST 9	UNASSIGNED
ITS	072004039	BELG AGNT NET WASH	Dean Schulberg
ITS	072004047	HOLLAND AGENT NET	Dean Schulberg
ITS	0720040R6	FINLAND NETTING	Dean Schulberg
ITS	0720040S4	SWEDEN NETTING	UNASSIGNED
ITS	0720041J3	AUSTRIA NETTING	Dean Schulberg
ITS	072006943	BANKS	Dean Schulberg
ITS	072007743	SCANDINAVIAN	M GAETON / F JONSBERG
ITS	072007750	EURO PROPRIETARY TRADING	Dean Schulberg
ITS	072007776	DUTCH	S MARDEL
ITS	072007800	OTHER	A HOOD
ITS	073008476	SETTS CCP NETTING WASHBOOK	Dean Schulberg
ITS	074005497	FRANCE AV PRICE	Dean Schulberg
ITS	076007301	VIRT-X SWISS NETWB	UNASSIGNED
ITS	076008036	LBIE DEFAULT WASH	A HOOD
ITS	076008440	SPECIALITY FIN WSH	Dean Schulberg
ITS	076009109	MILAN EPT ACT CASH	F FORNASIERO / A PENNINGTON
ITS	079000113	AGENCY TRADING BOOK	Dean Schulberg
TMS	93101496		
TMS	93113039	EMERGING MARKET EUROPE	Dean Schulberg

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0720034R4	RR TMT	ANDREW MANN
ITS	072004LR3	RETINA TRADING 2	ANDREW MANN
ITS	072004LS1	RETINA TRADING 3	ANDREW MANN
ITS	072004LT9	RETINA TRADING 4	ANDREW MANN
ITS	072004LV4	RETINA TRADING 5	ANDREW MANN
ITS	072004LW2	RETINA TRADING 6	ANDREW MANN
ITS	072004LZ5	RETINA TRADING 7	ANDREW MANN
ITS	077007250	DIRECTIONAL 1	ANDREW MANN
ITS	077007268	SECTOR PAIRS 1	ANDREW MANN
ITS	077007276	SECTOR PAIRS 2	ANDREW MANN
ITS	077007284	SECTOR PAIRS 3	ANDREW MANN
ITS	077007391	SS FINS INS	ANDREW MANN
ITS	077007433	TRADING RETINA	ANDREW MANN
ITS	077007441	SS CONSUMER	ANDREW MANN
ITS	072009905	TECH INDICATORS	ANDREW MANN
ITS	073001927	ANALYST STAT	ANDREW MANN
ITS	077007292	SETINA DARWIN	ANDREW MANN
ITS	077007417	SETINA POOL USA	ANDREW MANN
ITS	077007458	ICE	ANDREW MANN
ITS	072003361	EUROPE PROP DIR	Dean Schulberg
ITS	071002711	FINANCIALS FRONT	Dean Schulberg
ITS	071002729	SINGLE STOCKS	Dean Schulberg
ITS	071002737	FINANCIALS ADR	Dean Schulberg
ITS	071002WF2	SPEC FIN 1	Dean Schulberg
ITS	0720036G6	FINANCIALS-CWINTER	Dean Schulberg
ITS	072004CP7	FINANCIALS UK	Dean Schulberg
ITS	072004FV1	FINANCIALS LO ASH	Dean Schulberg
ITS	078009362	FINANCIALS POD	Dean Schulberg
TMS	93115495	FINANCIALS ADR BOOK 2	Dean Schulberg
ITS	071002SG5	PHARM/CHEM POD	Mark Exley
ITS	071005649	PHARMS WASH	Mark Exley
ITS	071005672	PHARMS ADR	Mark Exley
ITS	078009388	PHARMS PAIRS	Mark Exley
TMS	93115496	HEALTHCARE ADR BOOK 2	Mark Exley
ITS	073002339	INDSTRLS/ENG FRONT	Simon Mardel
ITS	073002347	INDSTRLS/ENG WASH	Simon Mardel
ITS	073002354	INDSTRLS/ENG ADR	Simon Mardel
ITS	073002362	INDSTRLS/ENG PROP	Simon Mardel
ITS	073002388	INDSTRLS/ENG PAIRS	Simon Mardel
ITS	076008713	INDUSTRIALS AGENCY	Simon Mardel
ITS	071004915	INSURANCE FRONT	Anthony Bray
ITS	071004923	INSURANCE WASH	Anthony Bray
ITS	071004931	INSURANCE ADR	Anthony Bray
ITS	071004949	INSURANCE PROP	Anthony Bray
ITS	071002927	PAN EURO MEDIA WSH	Gregory R Best
ITS	071002935	MEDIA ADR	Gregory R Best

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Source System	Account	Account Name	Trader Name
ITS	071002943	MEDIA PROP	Gregory R Best
ITS	071002KT5	ENERY POD 1	UNASSIGNED
ITS	071002KV0	OIL & MINING 3	Michael Gaeton
ITS	071005607	OILS FRONT	Michael Gaeton
ITS	071005631	OILS WASH	Michael Gaeton
ITS	071005664	OILS ADR	Michael Gaeton
ITS	072004CQ5	MINING FRONT BOOK	Michael Gaeton
ITS	072004CR3	MINING WASH BOOK	UNASSIGNED
ITS	076007913	ENERGY PROP	Michael Gaeton
ITS	076007921	OILS PROP BOOK 3	Michael Gaeton
ITS	078009370	OILS PAIRS	Michael Gaeton
TMS	93115497	INDUSTRIALS ADR BOOK 2	Michael Gaeton
ITS	0710019J2	PROPERTY WASH BOOK	Anthony Bray
ITS	0710019K9	PROPERTY PRIMARY B	Anthony Bray
ITS	071002DY2	RB 4	Dean Schulberg
ITS	072003411	AUTO EXECUTION BK	Dean Schulberg
ITS	0720040X3	SUPERTRADES	Dean Schulberg
ITS	072004DQ4	E-COMM WASH IND PX	Dean Schulberg
ITS	072008857	MIDCAP AGENCY	Laurence Oakes-Ash
ITS	072008998	RB1 RISK BOOK 1	Dean Schulberg
ITS	0720098R7	RISK BOOK 2	Dean Schulberg
ITS	073002438	PAN EUROPEAN MCF	Laurence Oakes-Ash
ITS	073002446	PAN EURO MID CAP W	Laurence Oakes-Ash
ITS	073002461	EURO MID CAP ADR	Laurence Oakes-Ash
ITS	076008416	UK GENERAL WASH	Dean Schulberg
ITS	079000527	MARSHALL WACE RISK	Dean Schulberg
ITS	078005865	PAN EURO TECH PROP	Greg Best
ITS	078005881	PAN EURO TECH ADR	Greg Best
ITS	078005980	TECH WAS BOOK	Greg Best
TMS	93113048	FGN AGENCY FACILITATION	Greg Best
ITS	071005623	TELCOS FRONT	Gregory R Best
ITS	071005656	TELCOS WASH	Gregory R Best
ITS	071005680	TELCOS ADR	Gregory R Best
ITS	078009438	TELECOM PROP	Gregory R Best
ITS	079000402	TELECOMS AGENCY	Gregory R Best
TMS	93115499	TELECOM ADR BOOK 2	Gregory R Best
ITS	072003296	UTILITIES PROP	Michael Gaeton
ITS	072003320	UTILITIES WASH	Michael Gaeton
ITS	072003338	UTILITIES ADR	Michael Gaeton
ITS	071002C15	QUANT HP 4	ANDREW MANN1
ITS	071002CG2	QUANT HP 1	ANDREW MANN1
ITS	071002F95	QUANT QP 0	ANDREW MANN1
ITS	071002FK0	QUANT QT 1	ANDREW MANN1
ITS	071002FS3	QUANT QT 4	ANDREW MANN1
ITS	071002GB9	QUANT QP 1	ANDREW MANN1
ITS	071002GC7	QUANT QP 2	ANDREW MANN1

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Source System	Account	Account Name	Trader Name
ITS	071002GD5	QUANT QP 3	ANDREW MANN1
ITS	071004618	TACTICAL TRD STRA2	ANDREW MANN1
ITS	0720033P9	MACRO DIRECT EURO	ANDREW MANN1
ITS	0720036S0	EVENT EARNINGS EU	ANDREW MANN1
ITS	0720045H3	VALUE AND MOMENTUM	ANDREW MANN
ITS	0720045J9	DIVIDEND YIELD	ANDREW MANN
ITS	0720045L4	MULTI VARIABLE VAL	ANDREW MANN
ITS	0720045M2	CLIENT FAC RISK V5	ANDREW MANN
ITS	0720045N0	CLIENT FAC RISK V6	ANDREW MANN
ITS	072004H07	SYSTEMATIC DISC	ANDREW MANN1
ITS	072004HX5	QUANTITATIVE EQ 0	ANDREW MANN1
ITS	072004HY3	QUANTITATIVE EQ 1	ANDREW MANN1
ITS	072004HZ0	EVENT EARN US-QS2	ANDREW MANN1
ITS	072004KF0	INVEST SYS EUR	ANDREW MANN1
ITS	072004KG8	INVEST SYS UK	ANDREW MANN1
ITS	072004LM4	QUANTITATIVE EQ 8	ANDREW MANN1
ITS	072004M01	ANALYST MOMENTUM I	ANDREW MANN
ITS	072004R30	RANKS	ANDREW MANN1
ITS	072004R48	TACTICAL TRDG S6	ANDREW MANN1
ITS	072004R63	ACTIVE RISK	ANDREW MANN
ITS	072004TM6	LONG-TERM EVENT	ANDREW MANN
ITS	072004TN4	EVENT MOMENTUM ASI	ANDREW MANN
ITS	072004TP9	EVENT MOMENTUM III	ANDREW MANN1
ITS	072004X25	INVEST SYS CAN	ANDREW MANN1
ITS	072004XX7	ACTIVE RISK II	ANDREW MANN1
ITS	072004XY5	SHORT TERM MOMENTU	ANDREW MANN1
ITS	072008592	EVENT MOMENTUM-PQS	ANDREW MANN1
ITS	073000952	MOMENTUM HEDGE 1	ANDREW MANN
ITS	073000978	INVEST SYS US	ANDREW MANN1
ITS	0740056T1	US MPL QUANT STRAT	ANDREW MANN
ITS	074007899	EVENT DIVIDEND	ANDREW MANN
ITS	077000941	EVENT MOMENTUM II	ANDREW MANN1
ITS	079000063	INTRADAY CLOSE REV	ANDREW MANN1
ITS	072004B29	QAS STOCK POS A	Steve Felderhof
ITS	072004B37	QBS STOCK POS B	Steve Felderhof
ITS	072004B45	QCS - STOCK POSITI	Steve Felderhof
ITS	072004FB5	QDS STOCK POS D	Steve Felderhof
ITS	072004FD1	QES STOCK POS E	Steve Felderhof
ITS	071002CC1	RV DESK ANALYST	Douglas S Goodwin
ITS	071002CD9	GIOVANNI RIVANO	Douglas S Goodwin
ITS	071002S75	PROP EUCLID	Douglas S Goodwin
ITS	0720036H4	REL VAL ER STRAT	Douglas S Goodwin
ITS	0720039V0	EURORISK ARB OPT	Douglas S Goodwin
ITS	072004TG9	REL VAL PRE EVENT	Douglas S Goodwin
ITS	076008663	EURO RISK ARB	Douglas S Goodwin
ITS	0710028J1	REL CAL AUTOTRADER	Douglas S Goodwin

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Source System	Account	Account Name	Trader Name
ITS	073001869	EURO RISK ARB WASH	Douglas S Goodwin
ITS	076000264	HFS AGENCY TRADING	Douglas S Goodwin
ITS	076009026	CLIENT FACILITATIO	Douglas S Goodwin
OTH	GFSEUR183RISK		Douglas S Goodwin
ITS	0710022K4	PEREGRINE NETTING	N WELLS
ITS	0710024F3	REAL TICK DMA	N WELLS
ITS	0710024G1	REAL TICK DTM	N WELLS
ITS	071002BX6	HV DMA PALI	N WELLS
ITS	071002GN3	HV DMA SAND	N WELLS
ITS	071002S18	HV ING DMA AMST	N WELLS
ITS	0720043T9	DMA AUTOBAHN EDEN	N WELLS
ITS	0720043V4	DMA EI	N WELLS
ITS	0720043W2	DMA EI ALLOC	N WELLS
ITS	0720043Y8	DMA ICG GROSS	N WELLS
ITS	0720044B7	DMA AUTOBAHN DTAM	N WELLS
ITS	0720044Y7	DMA DAT SALES	N WELLS
ITS	072004DH4	E-COMMERCE GT WASH	N WELLS
ITS	072004N34	DTM DAT SALES	N WELLS
ITS	072004XC3	INTERDIN BOLSA NET	N WELLS
ITS	073001778	NON STAT ARB ERROR	N WELLS
ITS	078005741	CLT CONNECTIVITY W	N WELLS
ITS	071002CW7	GUARENTEED VWAP	Matthew Carl Ekroth
ITS	072003890	VWAP STOP CLIENT	Matthew Carl Ekroth
ITS	072003908	GUARANTEED CLOSE	Matthew Carl Ekroth
ITS	0720041Q7	PUMA AUTOTRADER	Matthew Carl Ekroth
ITS	072005572	AUTO EXECUTION WOR	Matthew Carl Ekroth
ITS	072007388	AGENCY PROGRAM TRDG - DCP	Matthew Carl Ekroth
ITS	072007941	AVG PRICE A/C	Matthew Carl Ekroth
ITS	072008196	AGENCY AMERICA CLI	Matthew Carl Ekroth
ITS	072008204	AGENCY EUROPE CLIE	Matthew Carl Ekroth
ITS	072008238	AGENCY JAPAN CLIEN	Matthew Carl Ekroth
ITS	0720098P1	AUTOTRADED PAIRS	Matthew Carl Ekroth
ITS	078005493	GUARANTEED VWAP	Matthew Carl Ekroth
OTH	ISPEU		Matthew Carl Ekroth
ITS	073000085	CENTRAL CROSSING B	Anrew Mann
ITS	074000332	LOB POSITIONS	Anrew Mann
ITS	071001499	INDEX CHANGES 3	Mathew Carl Ekroth
ITS	071002CQ0	LONG TERM STRAT 2	Mathew Carl Ekroth
ITS	071004816	PROPRIETORY RISK 3	Mathew Carl Ekroth
ITS	072000748	IC6 INDEX CHNGS 6	Mathew Carl Ekroth
ITS	072003593	IC7 INDEX CHNGS 7	Mathew Carl Ekroth
ITS	072004CT9	REVERSION QUICK	Mathew Carl Ekroth
ITS	072004CW2	PROPRIETORY RISK A	Mathew Carl Ekroth
ITS	072004GB4	PROP RISK ACT 9	Mathew Carl Ekroth
ITS	072004GD0	PROP RISK ACT 11	Mathew Carl Ekroth
ITS	072004GG3	INDEX CHANGES 8	Mathew Carl Ekroth

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Source System	Account	Account Name	Trader Name
ITS	072004GH1	INDEX CHANGES 9	Mathew Carl Ekroth
ITS	072004SQ8	TREND TRADING 2	Mathew Carl Ekroth
ITS	074007915	EURO STAT ARB	Mathew Carl Ekroth
ITS	076002864	PROPRIETORY RISK	Mathew Carl Ekroth
ITS	076002872	REVERSION SLOW	Mathew Carl Ekroth
ITS	077005379	TREND TRADING 1	Mathew Carl Ekroth
ITS	077009462	INDEX CHANGE RSK 2	Mathew Carl Ekroth
ITS	0720044C5	REVERSION 3	UNASSIGNED
ITS	072004LF9	EURO PROG HEDGE	N WELLS
ITS	072007305	EUROPEAN PROGRAM- PGR	N WELLS
ITS	072007313	UK PROGRAMME - DGT	N WELLS
ITS	072004GP3	TRANSITION MGT EUR	Paul Marchington
ITS	0710006C2	AMM DOT LBF	Stefan Walgenbach
ITS	0720034H6	DELTA 1 INDEX ARB	Stefan Walgenbach
ITS	0720040M7	AMM DOT LBIE	Stefan Walgenbach
ITS	072009368	SECTOR FLOW	Stefan Walgenbach
ITS	072009871	SECTOR FLOW	Stefan Walgenbach
ITS	076002922	UK UBS ETF	Stefan Walgenbach
ITS	076002930	EUROPE UBS ETF	Stefan Walgenbach
ITS	076006352	DELTA 1 INDEX BOOK	Stefan Walgenbach
ITS	078005659	RYDEX RISK SWAP	Stefan Walgenbach
ITS	078006087	DELTA 1 ARB LBIE	Stefan Walgenbach
ITS	071000459	CYCLICAL SECTOR	Stefan Walgenbach
ITS	071000467	ENERGY/UTILITIES	Stefan Walgenbach
ITS	071000475	PHARMA/CHEMICAL	Stefan Walgenbach
ITS	071000483	FINANCE/INSURANCE	Stefan Walgenbach
ITS	071000640	NON CYCLICAL	Stefan Walgenbach
ITS	071000RD7	L-STRFRONTLBF	Michael Anthony Di Iorio
ITS	071001770	OVERLAY BOOK	Stefan Walgenbach
ITS	0710025Q8	L-CG_FRONT	Stefan Walgenbach
ITS	0710025R6	L-TEK_FRONT	Stefan Walgenbach
ITS	0710025S4	L-TEL_FRONT	Stefan Walgenbach
ITS	0710025T2	L-MED_FRONT	Stefan Walgenbach
ITS	0710025V7	L-TRA_FRONT	Stefan Walgenbach
ITS	0710025W5	L-KNK_FRONT	Stefan Walgenbach
ITS	0710025X3	L-PER_FRONT	Stefan Walgenbach
ITS	0710025Y1	L-FNB_FRONT	Stefan Walgenbach
ITS	0710025Z8	L-FRM_FRONT	Stefan Walgenbach
ITS	0710026B0	L-RET_FRONT	Stefan Walgenbach
ITS	0710026C8	L-IND_FRONT	Stefan Walgenbach
ITS	0710026D6	L-INS_FRONT	Stefan Walgenbach
ITS	0710026F1	L-CYN_FRONT	Stefan Walgenbach
ITS	0710026G9	L-ERG_FRONT	Stefan Walgenbach
ITS	0710026H7	L-ADV_FRONT	Stefan Walgenbach
ITS	0710026J3	L-EXV_FRONT	Stefan Walgenbach
ITS	0710028V4	L-STRBACKLBIE	Michael Anthony Di Iorio

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071005813	LBIE WLD EUR INDEX	Stefan Walgenbach
ITS	0720036B7	L-JCONLBIE	Rachid Bouzouba
ITS	072004X33	AMM STOCK BASKET	Stefan Walgenbach
ITS	072004XZ2	AMM WASH	Stefan Walgenbach
ITS	072004Z72	JBNKLBIE	Rachid Bouzouba
ITS	072006513	INDUSTRIALS	Stefan Walgenbach
ITS	072008105	EQTY DAX ARB2	Stefan Walgenbach
ITS	072009517	LBF OVERLAY BOOK	Stefan Walgenbach
ITS	073008427	NON CYCLICAL	Stefan Walgenbach
ITS	076002856	SWAPS HEDGE 1	Stefan Walgenbach
ITS	076006477	BANK SECTOR	Stefan Walgenbach
ITS	076006485	TECHNOLOGY SECTOR	Stefan Walgenbach
ITS	076006493	TELCO&MEDIA SECTOR	Stefan Walgenbach
ITS	077000891	BANK SECTOR	Stefan Walgenbach
ITS	077000909	TECHNOLOGY SECTOR	Stefan Walgenbach
ITS	077000933	FINANCE/INSURANCE	Stefan Walgenbach
ITS	077002947	LBF WLD EURO INDX	UNASSIGNED
ITS	077008845	INDUSTRIALS	Stefan Walgenbach
ITS	077009413	PHARMA/CHEMICAL	OLIVIER BOSSARD
ITS	078006160	EURO STOXX BASIC	Stefan Walgenbach
ITS	078006178	EURO STOXX CHEM	Stefan Walgenbach
ITS	078009586	CYCLICAL SECTOR	Stefan Walgenbach
ITS	078009594	ENERGY/UTILITIES	Stefan Walgenbach
ITS	078009883	CORRELATN CTL A/C	Stefan Walgenbach
TMS	95121537	LBSF	Stefan Walgenbach
TMS	95126158	L-INSLBSF	Stefan Walgenbach
OTH	FRESLBIE		Stefan Walgenbach
OTH	GFSEUR183FLVOL		Stefan Walgenbach
OTH	GFSEUR61FLVOL		Stefan Walgenbach
ITS	0710008G1	EXOTICS INDEX VOL	UNASSIGNED
ITS	071000QF3	L-EXXLBF	UNASSIGNED
ITS	072004L28	EXOTIC INDEX VOL	UNASSIGNED
TMS	95121629	LBF	UNASSIGNED
ITS	0710005D1	OTC AND STOCK TRAD	VIKESH KOTECHA
ITS	071000QV8	L-CTLLBF	VIKESH KOTECHA
ITS	076007343	GBP/ITL XSP STOCK	VIKESH KOTECHA
ITS	077001154	CONVERT STRIPPING	VIKESH KOTECHA
TMS	95126147	L-XSP	VIKESH KOTECHA
ITS	072006539	DIVD STR	VIKESH KOTECHA
ITS	077008852	DIVIDEND STRATEGY	VIKESH KOTECHA
ITS	072003643	ESTOXX DISPERSION	VIKESH KOTECHA
ITS	072005671	ESTOXX DISPERSION	VIKESH KOTECHA
TMS	95126144	GLT	VIKESH KOTECHA
ITS	0710006G3	L-SHTLBF	VIKESH KOTECHA
ITS	071000Q97	L-EXALBF	UNASSIGNED
ITS	0720041L8	L-SHTLBIE	VIKESH KOTECHA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710036L6	L-LMPLBBL	VIKESH KOTECHA
ITS	072002850	VOL DK IND HDGE	VIKESH KOTECHA
ITS	072006448	RELATIVE VALUE	VIKESH KOTECHA
ITS	072009749	RELATIVE VALUE	UNASSIGNED
ITS	077009439	VOL DK IND HEDGE	VIKESH KOTECHA
TMS	95126103	LBSF	Olivier Bossard
TMS	95126104	LBF	VIKESH KOTECHA
ITS	071000863	STOCK INDEX PAIRS	VIKESH KOTECHA
ITS	071000947	WLD DISPERSION	VIKESH KOTECHA
ITS	071000QZ9	L-SRRLBF	UNASSIGNED
ITS	071002232	STOCK INDEX PAIRS	VIKESH KOTECHA
TMS	95121538	L-WGILBSF	Olivier Bossard
TMS	95121544	LBSF	VIKESH KOTECHA
TMS	95121818	LBF	VIKESH KOTECHA
ITS	071000905	WLD SECTOR BSKTS	UNASSIGNED
ITS	071002299	WLD SECTOR BSKTS	VIKESH KOTECHA
ITS	072004NQ3	STRUCTURED LBIE	VIKESH KOTECHA
ITS	076006469	WORLD COUNTRY INDX	VIKESH KOTECHA
TMS	95121533	LBSF	VIKESH KOTECHA
TMS	95121541	LBSF	VIKESH KOTECHA
TMS	95121820	LBF	VIKESH KOTECHA
ITS	0760062Z7	L-SAFLBF	Olivier Bossard
ITS	0760063C7	L-RUALBF	Olivier Bossard
ITS	0710000C8	FUND DERIVS HFR	OLIVIER BOSSARD
ITS	073009219	FUND DERIVS L-FDW	Olivier Bossard
ITS	074003070	HFR LBF	OLIVIER BOSSARD
ITS	074003088	MUT LBF	OLIVIER BOSSARD
TMS	95010508	LBS FUND DERIVATIVES	Olivier Bossard
TMS	95121597	LBF FUND DERIVATIVES LONDON	OLIVIER BOSSARD
TMS	95121810	LBF	OLIVIER BOSSARD
OTH	GFSEUR61FUNDJV		OLIVIER BOSSARD
ITS	0710000G9	SAM DUMMY TRDBK	UNASSIGNED
ITS	071000731	LBF CERT	UNASSIGNED
ITS	071000848	EXOTICS SECTOR	UNASSIGNED
ITS	071000855	FUND DERIVATIVES	UNASSIGNED
ITS	071000889	WSB	OLIVIER BOSSARD
ITS	0710008B2	EXOTIC STRUCTURED	OLIVIER BOSSARD
ITS	0710008D8	EXOTIC INDEX BASKT	OLIVIER BOSSARD
ITS	0710009Y1	VARIANCE OPTION LB	OLIVIER BOSSARD
ITS	071000D34	L-SWXLBFNV	UNASSIGNED
ITS	071000Q71	L-EMELBF	OLIVIER BOSSARD
ITS	071000Q89	L-EMHLBF	OLIVIER BOSSARD
ITS	071000QK2	L-SWXLBF	UNASSIGNED
ITS	071000QN6	L-EXQLBF	UNASSIGNED
ITS	071002216	EXOTICS SECTOR	UNASSIGNED
ITS	071002224	FUND DERIVATIVES	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071002265	WLD INDEX BOOK	OLIVIER BOSSARD
ITS	0710028T9	L-EX6LBIE	OLIVIER BOSSARD
ITS	071002CH0	L-SWXLBIE	UNASSIGNED
ITS	071002CJ6	WASH L-SWXLBIE	UNASSIGNED
ITS	071002V55	L-EMELBIE	OLIVIER BOSSARD
ITS	071002V63	L-EMHLBIE	OLIVIER BOSSARD
ITS	072004L02	EXOTIC INDX BASKT	OLIVIER BOSSARD
ITS	0760061R6	L-EX6LBF	OLIVIER BOSSARD
ITS	0760062C8	L-EX14LBF	OLIVIER BOSSARD
ITS	0760062D6	L-EX15LBF	OLIVIER BOSSARD
ITS	0760062F1	L-EX16LBF	OLIVIER BOSSARD
ITS	076007335	GBP/ITL EXO STOCK	UNASSIGNED
ITS	076008291	SWP BKT STK JV001	UNASSIGNED
ITS	077001253	EXOTICS	UNASSIGNED
TMS	95121578	LBSF	UNASSIGNED
TMS	95121587	LBSF	UNASSIGNED
TMS	95121621	LBSF	OLIVIER BOSSARD
TMS	95121623	LBF	OLIVIER BOSSARD
TMS	95121626	LBSF	OLIVIER BOSSARD
TMS	95121627	LBF	OLIVIER BOSSARD
TMS	95121712	L-SWXLBSF	UNASSIGNED
TMS	95121807	LBF	OLIVIER BOSSARD
TMS	95121815	LBF	UNASSIGNED
TMS	95121821	LBF	UNASSIGNED
TMS	95121824	LBF	UNASSIGNED
TMS	95121847	L-EX14LBSF	Olivier Bossard
TMS	95121848	L-EX15LBSF	Olivier Bossard
TMS	95121849	L-EX16LBSF	Olivier Bossard
TMS	95121855	L-EX6LBSF	OLIVIER BOSSARD
TMS	95125150	TUEV CERTIFICATES	UNASSIGNED
ITS	071000319	LBSNV TRDG	OLIVIER BOSSARD
ITS	0710005L3	EXOTSINLEST2	OLIVIER BOSSARD
ITS	0710005M1	EXOTSINLEST3	OLIVIER BOSSARD
ITS	0710007B3	DYN HEALTHCARE	OLIVIER BOSSARD
ITS	0710008C0	EXOTIC SINGLE STK	OLIVIER BOSSARD
ITS	0710008F3	EXOTICS INDEX FWD	OLIVIER BOSSARD
ITS	071000QJ5	L-EXWLBF	OLIVIER BOSSARD
ITS	071000QM8	L-EXHLBF	OLIVIER BOSSARD
ITS	071000QQ9	L-EEWLBF	OLIVIER BOSSARD
ITS	071001101	FFT EQUITY DERIVS	OLIVIER BOSSARD
ITS	071002281	WLD STOCK BSKTS	OLIVIER BOSSARD
ITS	071002687	VOL MISC	OLIVIER BOSSARD
ITS	0710028D4	L-EXZLBIE	OLIVIER BOSSARD
ITS	0710028L6	L-EX1LBIE	OLIVIER BOSSARD
ITS	0710028M4	L-EX2LBIE	OLIVIER BOSSARD
ITS	0710028N2	L-EX3LBIE	OLIVIER BOSSARD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710028P7	L-EX4LBIE	OLIVIER BOSSARD
ITS	0710028S1	L-EX5LBIE	OLIVIER BOSSARD
ITS	071002CK3	L-EXWLBIE	OLIVIER BOSSARD
ITS	071002D14	L-EXHLBIE	OLIVIER BOSSARD
ITS	071002D22	L-EXQLBIE	OLIVIER BOSSARD
ITS	071002FM6	L-EEWLBIE	OLIVIER BOSSARD
ITS	071002TH2	L-TURLBIE	OLIVIER BOSSARD
ITS	071002TX7	L-RUALBIE	OLIVIER BOSSARD
ITS	0710036J1	LBBEQDERIV	OLIVIER BOSSARD
ITS	0720039P3	EXOTSINGLEST3	OLIVIER BOSSARD
ITS	072004CL6	EXCHANGE WASH	OLIVIER BOSSARD
ITS	072004L10	EXOTICS INDEX FWDS	OLIVIER BOSSARD
ITS	072004LY8	EXOTIC SINGLE STK	OLIVIER BOSSARD
ITS	072004VD3	EXOTSINGLEST2	OLIVIER BOSSARD
ITS	072006596	OTC DERIVS TRAD UK STOCKS	OLIVIER BOSSARD
ITS	073001752	EXOTIC 2	UNASSIGNED
ITS	0760061H8	L-EXZLBF	OLIVIER BOSSARD
ITS	0760061L9	L-EX1LBF	OLIVIER BOSSARD
ITS	0760061M7	L-EX2LBF	OLIVIER BOSSARD
ITS	0760061N5	L-EX3LBF	OLIVIER BOSSARD
ITS	0760061P0	L-EX4LBF	OLIVIER BOSSARD
ITS	0760061Q8	L-EX5LBF	OLIVIER BOSSARD
ITS	0760061T2	L-EX7LBF	OLIVIER BOSSARD
ITS	0760061V7	L-EX8LBF	OLIVIER BOSSARD
ITS	0760061W5	L-EX9LBF	OLIVIER BOSSARD
ITS	0760061X3	L-EX10LBF	OLIVIER BOSSARD
ITS	0760061Y1	L-EX11LBF	OLIVIER BOSSARD
ITS	0760061Z8	L-EX12LBF	OLIVIER BOSSARD
ITS	0760062B0	L-EX13LBF	OLIVIER BOSSARD
ITS	0760062X2	L-POLLBF	OLIVIER BOSSARD
ITS	076006303	EXOTICS LONG TERM	OLIVIER BOSSARD
ITS	077001378	WORLD STOCK BASKET	OLIVIER BOSSARD
ITS	077001469	VOL MISC	OLIVIER BOSSARD
ITS	077001840	GED OPT STOCK LDN	OLIVIER BOSSARD
ITS	0770037V7	L-EXK LBCCA	OLIVIER BOSSARD
ITS	077005213	EXOTICS3 TRD BK	OLIVIER BOSSARD
ITS	077005890	EXOTIC 2 LBF	OLIVIER BOSSARD
ITS	077007995	EXOTICS3 TRD BK	OLIVIER BOSSARD
ITS	078000668	STET STOCK	OLIVIER BOSSARD
ITS	078009560	EXOTICS LONG TERM	OLIVIER BOSSARD
TMS	95121532	LBSF	OLIVIER BOSSARD
TMS	95121540	LBSF	OLIVIER BOSSARD
TMS	95121577	LBSF	UNASSIGNED
TMS	95121586	LBSF	OLIVIER BOSSARD
TMS	95121622	LBSF	OLIVIER BOSSARD
TMS	95121630	LBSF	OLIVIER BOSSARD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95121711	L-EXNLBSF	OLIVIER BOSSARD
TMS	95121718	L- EXW	OLIVIER BOSSARD
TMS	95121720	L-EEWLBSF	OLIVIER BOSSARD
TMS	95121721	L-EXH	OLIVIER BOSSARD
TMS	95121722	L-EXQ	OLIVIER BOSSARD
TMS	95121770	L-EXZLBSF	OLIVIER BOSSARD
TMS	95121817	LBF	OLIVIER BOSSARD
TMS	95121822	LBF	OLIVIER BOSSARD
TMS	95121842	L-EX10LBSF	Olivier Bossard
TMS	95121843	L-EX11LBSF	Olivier Bossard
TMS	95121844	L-EX12LBSF	Olivier Bossard
TMS	95121846	L-EX13LBSF	Olivier Bossard
TMS	95121850	L-EX1LBSF	OLIVIER BOSSARD
TMS	95121851	L-EX2LBSF	OLIVIER BOSSARD
TMS	95121852	L-EX3LBSF	OLIVIER BOSSARD
TMS	95121853	L-EX4LBSF	OLIVIER BOSSARD
TMS	95121854	L-EX5LBSF	OLIVIER BOSSARD
TMS	95121856	L-EX7LBSF	Olivier Bossard
TMS	95121857	L-EX8LBSF	Olivier Bossard
TMS	95121858	L-EX9LBSF	Olivier Bossard
TMS	95126107	LBSF	OLIVIER BOSSARD
TMS	95126108	L-EXMLBSF	OLIVIER BOSSARD
OTH	GFSEUR183VOL		OLIVIER BOSSARD
OTH	GFSEUR61VOL		OLIVIER BOSSARD
OTH	GFSEUR920VOL		OLIVIER BOSSARD
OTH	GFSEUR928VOL		OLIVIER BOSSARD
OTH	GFSEURA80VOL		OLIVIER BOSSARD
OTH	SWPSH4		OLIVIER BOSSARD
OTH	GFS30730CDOAJV		James Lee
ITS	074007790	HIGH YIELD LOANS	Schechter / Ufer / Lee
OTH	&9311760012		CANEZIN/FELDER/HORNICK
TMS	93117600		CANEZIN/FELDER/HORNICK
TMS	95121724		JOCK JONES
MTS	GANC	CDO MGMT MTS	PETER HORNICK
OTH	&ALL		PRIMARY CDO TEAM
ITS	07200CQR0	CDOPM LBI 23526	PRIMARY CDO TEAM
ITS	07200CQS8	CDOPM ITS 29171	PRIMARY CDO TEAM
LIQ	CDOL 480970	CDO LOANS/480970	PRIMARY CDO TEAM
LIQ	CDOWL480970	CDOWL/480970	PRIMARY CDO TEAM
MTS	G11J	NEW ISSUE	PRIMARY CDO TEAM
MTS	G1CW	CBO WAREHOUSE -OPEN	PRIMARY CDO TEAM
MTS	G1LO	CDO RR NI	PRIMARY CDO TEAM
MTS	GA2I	ZEPHYR	PRIMARY CDO TEAM
MTS	GA30	MOUNT WILSON	PRIMARY CDO TEAM
MTS	GACW	CBO WAREHOUSE -GE	PRIMARY CDO TEAM
MTS	GAL1	CDO ABS RES-RISK	PRIMARY CDO TEAM

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GAQJ	CORONA BOREALIS 2007-1	PRIMARY CDO TEAM
MTS	GMDQ	GMDQ	PRIMARY CDO TEAM
MTS	GMHS	CBO WAREHOUSE-LINCOLN	PRIMARY CDO TEAM
MTS	GMRX	FIXED RATE REAL ESTATE ABS	PRIMARY CDO TEAM
MTS	GMRY	CBO WAREHOUSE-DBZ	PRIMARY CDO TEAM
MTS	GMSE	GULFSTREAM	PRIMARY CDO TEAM
MTS	GMSH	SCHILLER PARK	PRIMARY CDO TEAM
MTS	GMU9	GMU9	PRIMARY CDO TEAM
ITS	072006L23	GRANITE ITS	WEAVER
ITS	077009496	ITS INV - CELIK	WEAVER
MTS	GA6F	STRUCTURED CERTS FOR DELAWARE	WEAVER
MTS	GMWD	GOVERNMENT HEDGES	WEAVER
OTH	&VOL/LBIE		Lindsey P. Gorman
ITS	0710016C0	LD BOND OPTIONS	Thomas Groves
ITS	0710023D9	LD BOND	Thomas Groves
TMS	93117240	SCT RELVAL TMS	JOCK JONES
MTS	G18K	LD BOND OPTIONS	Thomas Groves
MTS	GM9L	SCT RELVAL MTS	Thomas Groves
OTH	&CDOBS22273		Jason S. Schechter
OTH	&CDOBS22415		Jason S. Schechter
ITS	072003387	DISTRESSED CDO	SCHECHTER
ITS	074006974	AM CLO	SCHECHTER
ITS	078009982	CDO SECONDARY 2	SCHECHTER
ITS	073008286	CRD EMG BASKET	GENTILE
OTH	&EAGLE-ENERGY		Kaushik Amin
OTH	&ENERGYCORP		BRIAN MANSON
OTH	&ENERGYGEN		BRIAN MANSON
ITS	07300P2L9	INDEXLBCS	Daniel J Rothman
ITS	0740059K7	INDEXLBI	Daniel J Rothman
OTH	&BH6		KAHN
OTH	&FCFRL1		KAHN
OTH	&LBCBSUMI2		KAHN
TMS	93114453	FRLS-CORPORATES HEDGE	KAHN
TMS	93115470	WCOM-CORP HEDGE	KAHN
TMS	93115477	SONOCO-CORP HEDGE	KAHN
TMS	93115918	BANK LOAN HEDGE 2	KAHN
LIQ	AEGIS252400	Aegis Finance LLC/252400	UNASSIGNED
LIQ	AEGIS469740	Aegis Finance LLC/469740	UNASSIGNED
LIQ	FRL 252400	FRL/252400	KAHN
LIQ	FRL 252420	FRL/252420	KAHN
LIQ	FRL 253610	FRL/253610	KAHN
LIQ	FRL 411500	FRL/411500	KAHN
LIQ	FRL 467200	FRL/467200	UNASSIGNED
LIQ	FRLBK252400	FRL - BANKING/252400	KAHN
LIQ	FRLBK252420	FRL - BANKING/252420	KAHN
LIQ	FRLBK411500	FRL - BANKING/411500	KAHN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GAND	EASTMAN CHEMICAL-UST HEDGE	KAHN
MTS	GANJ	SUNOCO-UST HEDGE	KAHN
MTS	GMUK	COMCAST-UST HEDGE	KAHN
LIQ	INSYN253610	In Syndication/253610	KAHN
LIQ	INSYN411500	In Syndication/411500	KAHN
LIQ	SUMIB253610	SUMITOMO BUYBACK/253610	KAHN
OTH	&LEGACYDFSTRX		KAHN
LIQ	INSYN222550	In Syndication/222550	KAHN
OTH	&SIRITRXLBI		GRAMINS
TMS	93117076	LBI-HY LOAN HOLDS/IBD-JM	MOYNIHAN
TMS	95122016	LB1 GROUP-HY LOAN HOLDS/IBD-JM	UNASSIGNED
TMS	95122017	LB1 GROUP-HY LOAN HOLDS/IBD-JM	VOGELMANN
MTS	CAAA	ALPHA POSITIONS - MTS	Alexander Stromberg
MTS	GMHC	JV-67% LOANS/33% BONDS	Gramins
LIQ	INSYN234940	In Syndication/234940	Raymond A. Kahn
LIQ	INSYN411530	In Syndication/411530	Raymond A. Kahn
LIQ	SUMIB234940	SUMITOMO BUYBACK/234940	Ray Kahn
LIQ	SYEXC234940	Syndicate - Excess Inventory/2	Raymond A. Kahn
LIQ	SYEXC411530	Syndicate - Excess Inventory/4	Raymond A. Kahn
LIQ	SYHLD234940	Syndicate - Hold Inventory/234	Raymond A. Kahn
LIQ	SYHLD273840	Syndicate - Hold Inventory/273	Raymond A. Kahn
LIQ	SYHLD411530	Syndicate - Hold Inventory/411	Raymond A. Kahn
LIQ	SYNBH234940	SYND -- BANKING HOLD INVENTORY	Raymond A. Kahn
LIQ	SYNBH273840	SYND -- BANKING HOLD INVENTORY	Raymond A. Kahn
LIQ	SYND 234940	IBD Shared Positions/234940	Raymond A. Kahn
LIQ	SYND 273840	IBD Shared Positions/273840	Raymond A. Kahn
OTH	&BH8		Raymond A. Kahn
OTH	&FCFRL2		LIES
LIQ	FRL 252360	FRL/252360	Raymond A. Kahn
LIQ	FRLBE252360	FRL -- BANKING EXECSS INVENTOR	Raymond A. Kahn
LIQ	FRLBE252380	FRL -- BANKING EXECSS INVENTOR	Raymond A. Kahn
LIQ	FRLBH252360	FRL -- BANKING HOLD INVENTORY/	Raymond A. Kahn
LIQ	FRLBH252380	FRL -- BANKING HOLD INVENTORY/	Raymond A. Kahn
LIQ	FRLEX252360	FRL - Excess Inventory/252360	Raymond A. Kahn
LIQ	FRLEX411520	FRL - Excess Inventory/411520	Raymond A. Kahn
LIQ	FRLHD252360	FRL - Hold Inventory/252360	Raymond A. Kahn
LIQ	FRLHD411520	FRL - Hold Inventory/411520	Raymond A. Kahn
LIQ	INSYN252360	In Syndication/252360	Raymond A. Kahn
LIQ	INSYN411520	In Syndication/411520	Raymond A. Kahn
OTH	&15C		UNASSIGNED
TMS	93111152	SAPANSKI-ERROR AC	UNASSIGNED
MTS	G45F	US OPPORTUNITY COST	UNASSIGNED
OTH	IBCADFIDCORP		UNASSIGNED
ITS	079009510	LEH RE COLLATERAL	CORNALI
MTS	4MR1	WILTON RE DEPOT	UNASSIGNED
OTH	&C27		X

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&FXFWDUSD		JP PARADIS
OTH	&IZZO		V. IZZO
OTH	&C05		X
ITS	07200CQC3	FXSEC TRADING	Michael Wilson
TMS	93117223	GLOBAL FX OPTION SECINDARY TRD	Michael Wilson
TMS	93117869	FXSECTRAD	UNASSIGNED
ITS	071004F59	FX EMG BRAZILIAN	Jose Aloisio Teles
ITS	072006N88	GENT BZL LOCAL MKT	GENTILE
ITS	0780016S8	DIAMOND NTNB CASH	GENTILE
ITS	0740058F9	COVERED BONDS	KING
TMS	93168166	LEHMAN BROTHERS	AGARWAL
MTS	G12H	AGY COVERED BONDS	AGARWAL
MTS	G144	SBA III	KING
MTS	G16D	TREASURY CASH	VOLK
MTS	G17L	AGENCIES	AGARWAL
MTS	GM4B	FHLB 5.375% 8/19/11 3133XGEQ3	RIZZIERI SYND
MTS	GM4E	FFCB 5.125 8/25/16 31331V2U9	RIZZIERI SYND
MTS	GM4T	FHLMC 3YR 3134A4UY8	RIZZIERI SYND
MTS	GM67	FHLMC 5.25 5/21/2009 3137EAAE9	RIZZIERI SYND
MTS	GM68	FNMA 5.25% 12/3/2007 31359MP56	RIZZIERI SYND
MTS	GMBM	AGENCY STRIPS	AGARWAL
MTS	GMGQ	AGY INDEX	KING
MTS	GMK2	LONG AGENCIES	KING
ITS	073002602	AGENCY CALLABLE ST	Morgan C Baumann/Ashees Jain
ITS	076009760	AG RANGE NOTE CALL	Morgan C Baumann/Ashees Jain
TMS	93111549	LEHMAN BROTHERS	Morgan C Baumann/Ashees Jain
MTS	G10F	AGENCY CALLABLE STRUCTURED	Morgan C Baumann/Ashees Jain
MTS	G1VG	AGENCY CALLABLE MTN	Chad DeBolt/Patty C. Kao
MTS	GMG1	CALLABLE STRUCTURE	Morgan C Baumann/Ashees Jain
MTS	GMG9	CALLABLE STRUCTURE	Morgan C Baumann/Ashees Jain
MTS	GMO5	LONG AGENCY CALLABLES	Chad DeBolt/Patty C. Kao
MTS	GMU1	AGENCY CALLABLE STRUCTURED	Morgan C Baumann/Ashees Jain
TMS	93168125	ISHARE TRADING	TIM BAER
MTS	G10X	CASH	FRED STEMP
MTS	G12P	FUT/L-BOND - INV	GEWIRTZ
MTS	G12V	COUPON TRADING	GEWIRTZ
MTS	G14B	GOVERNMENT TIPS	TIM BAER
MTS	G16G	ODD LOT GOVT TRD	MONAGHAN
MTS	G16L	CASH	GEWIRTZ
MTS	G1AU	CASH	MCSWEENEY
MTS	G1GT	CAN ENTITY US CASH	KANOS
MTS	G1L5	CASH	MONAGHAN
MTS	G1LB	LONG BOND	GOLDEN
MTS	G1T3	LIFFE BONDS - INV	CDELANEY
MTS	G1TV	CASH	TIM BAER
OTH	&HOUSEBALSHT		ADMIN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1C8	FAY CASH	FAY
OTH	&GAC7		Deirdre Dunn/Christopher V Owen
OTH	&MNM		Deirdre Dunn
MTS	G15W	AGENCY P/T OPTIONS	Deirdre Dunn/Christopher V Owen
MTS	GAC6	MBS FLOW BALLOONS	Deirdre Dunn/Jared Work
MTS	GAD5	AD2 HEDGE LEDGER	Deirdre Dunn/Nathan Jones
MTS	GAGB	MTG/TSY HEDGE	Deirdre Dunn/Jared Work
MTS	GAWA	SEASONED LEDGER	Deirdre Dunn/Nathan Jones
MTS	GAXY	MORTGAGE TRADING	Deirdre Dunn/Christopher V Owen
MTS	GMOY	GNMA SEASONED	Deirdre Dunn/Nathan Jones
MTS	GMOZ	MORTGAGE TRADING	Deirdre Dunn/Nathan Jones
MTS	GMX9	PASS-THRU	Deirdre Dunn/Jared Work
OTH	&AAA		UNASSIGNED
ITS	072004GS7	FX PROP DESK ARG B	Shashank Agrawal
ITS	074000399	EMG MATCH MXN	Anshuman Goyal
ITS	078001088	LBSF-AAA FUND	Anshuman Goyal
ITS	073004376	250 - JGB GOVT TRDG	HOFFMAN
ITS	0730049C9	NON$ BONDS MAIN	HOFFMAN
ITS	0730049D7	NON$ REPO MAIN	HOFFMAN
ITS	0730049Q8	CAD BONDS MAIN	HOFFMAN
ITS	0740063S4	CAD FORWARDS	HOFFMAN
MTS	61TY	LBSF DERIVATIVE RESERVE	HOFFMAN
MTS	6AT7	JV PROP	GANCAS
TMS	93168139	LEHMAN BROS	AMIT JAIN
MTS	G13U	JAIN PROPRIETARY	AMIT JAIN
MTS	G1C6	WHOLE BONDS	Ross Massey
MTS	G1SL	PROPRIETARY STRIPS	AMIT JAIN
MTS	G1T7	TREASURY/PROPRIETARY	HOFFMAN
MTS	G4T7	TREASURY/PROPRIETARY	HOFFMAN
MTS	6AFV	CPI DERIV TREASURY NOTES	Alvaro Mucida
MTS	G12I	TSY HEDGE	SCELSA
MTS	G12T	OTC MBS OPTIONS	SCELSA
MTS	G14J	CMM AGENCY PASS-THROUGHS	SCELSA
MTS	G1DQ	AGENCY PASS-THROUGHS	SCELSA
OTH	&CORECORP		DERIVATIVES CORPORATE
MTS	G1I0	TREAS	UNASSIGNED
MTS	6AZS	MDP CMO	PING FENG
MTS	6MKG	LBSF MORTGAGE DERIVATIVES	PING FENG
OTH	&EXOTOPT		EXOTIC OPTIONS
MTS	6ARU	LBSF EXOTIC OPTIONS	EXOTIC OPTIONS
TMS	95121647	SINGLE HEDGE FUND	Lingfeng Song
TMS	95121756	FUNDS CFO / PRO	Lingfeng Song
TMS	95121825	FUNDS TAP STRATEGY	Lingfeng Song
TMS	95121834	FUNDS LEVERAGE	Lingfeng Song
TMS	95121889	SPX OPTIONS	Lingfeng Song
TMS	95126119	N-FDV	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95126120	N-FDV	Lingfeng Song
OTH	GSFD		Lingfeng Song
TMS	95121878	HFR ETF	Ping Feng
OTH	&BONDOPT		SHORT OPTIONS
MTS	GMHF	TR-OPT HED - INV	JEFF MICHAELS
MTS	GMJF	TR-OPT HED - INV	JEFF MICHAELS
MTS	PEMHF	SHORT TREASURY OPTIONS	JEFF MICHAELS
OTH	&DERIVFID		OPTIONS IBD CONTRA
MTS	6ACR	CURVE OPTIONS	JEFF MICHAELS
MTS	6AI0	USD HEDGE	LONG OPTIONS
MTS	6AJF	PUTS MTS	MICHAELS, JEFF ALAN
MTS	6MKA	STRAT TREASURIES	JEFF MICHAELS
MTS	6AHH	USD USD	LONG SWAPS
MTS	6AHT	USD SWAP OPTIONS	LONG SWAPS
MTS	6AJ7	USD_SWAPS_PROP	LONG SWAPS
MTS	6AQB	USD RATE LOCK	LONG SWAPS
MTS	8MWF	CAD GOVT HEDGES FOR NON $ SWAP	LONG SWAPS
OTH	IBCASFDLF		SWAPS IBD CONTRA
MTS	G109	DISCO OVERNIGHTS	Alexander P. Hazelton
MTS	G116	DISCO SECONDARY	Alexander P. Hazelton
MTS	G1JR	HAZELTON FLOATERS	Alexander P. Hazelton
MTS	G1LK	AGENCIES	Alexander P. Hazelton
MTS	GMYZ	AGENCY BORROW TO MATURITY	Alexander P. Hazelton
MTS	GPYZ	AGENCY BORROW TO MATURITY	Alexander P. Hazelton
OTH	&STRTBILLS		WIEGAND/GIOVACCO
MTS	G15P	LIFE BD IV - INV	Ivan W. Shen
MTS	G173	LONG T-BILLS	Ivan W. Shen
MTS	G1TD	BORROW TO MAT	Ivan W. Shen/Anish Vasisth
MTS	G4TD	BORROWS VS CASH	Ivan W. Shen/Anish Vasisth
MTS	GACB	SHORT T-BILLS	HAZELTON/SHEN
MTS	GACD	OFF THE RUN 2'S	Bradford Hughes
TMS	93115894	RELATIVE VALUE FUND	AWASTHI
OTH	&HGQTCRN/LBI		CANEZIN/FELDER/HORNICK
TMS	93117576	CS CORRELATION LIQUID TRANCHES	CANEZIN/FELDER/HORNICK
TMS	93117577	CS MACRO INDICES TMS	CANEZIN/FELDER/HORNICK
TMS	93117641	CS CREDIT DIRECTIONAL TMS	CANEZIN/FELDER/HORNICK
TMS	93117672	CS CREDIT CAPARB TMS	CANEZIN/FELDER/HORNICK
TMS	95121709	CREDIT STRATEGY LB1	CANEZIN/FELDER/HORNICK
TMS	95121783	UNIVISION TMS	CANEZIN/FELDER/HORNICK
LIQ	CSDIR475050	CSDIR/Rene Canezin/HG Crd Stra	CANEZIN/FELDER/HORNICK
MTS	QS1RC	QS1RC	CANEZIN/FELDER/HORNICK
ITS	0730048X4	HGESOTERIC EMG-ITS	James S. Gregorek/EMG CORPS
TMS	93117263	HG ESOTERIC TRADING	James S. Gregorek
TMS	93117267	ESOTERIC EMG CORPS	James S. Gregorek/EMG CORPS
TMS	93117300	GREGOREK / WEAVER JV	James S. Gregorek
TMS	93117673	JGTFJV	James S. Gregorek

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117724	GREGOREK/LU JV	James S. Gregorek
MTS	GAVP	GREGOREK / WEAVER JV MTS	James S. Gregorek
MTS	GM2U	ESOTERIC EMG MTS	James S. Gregorek/EMG CORPS
MTS	GM2V	ESOTERIC MAIN MTS	James S. Gregorek
MTS	GMJP	GREGOREK/LU	James S. Gregorek
MTS	GMV5	ESOTERIC VIPS - MTS	James S. Gregorek
LIQ	SECTR215990	SECTR/215990	James S. Gregorek
OTH	&101		GREENSPAN
OTH	&COT		UNASSIGNED
OTH	&DSU		JEDLICKA
ITS	07200CQW9	MK ITS	Michael F Kilfeather
ITS	0730047R8	MARKET ACCESS	FELDER
ITS	0730048J5	BRIAN MAGGIO	MAGGIO
ITS	074002494	SHEARSON LEHMAN PAPER NY	DONG
ITS	0740063W5	DAVID SWIRNOW	DAVID SWIRNOW
ITS	078003803	HG CORP SYND ITS	CO-MGD
MTS	6A3S	SCT-INDUSTRIAL 4	RAGOSA
TMS	93102557	LEHMAN BROTHERS 7YR 4 25 &	LEAD
TMS	93102559	GECC 30YR FIXED	LEAD
TMS	93102561	LB 5YR 10 30YR	LEAD
TMS	93102565	GECC $3BLN 10YR	LEAD
TMS	93102573	$750MM GENERAL ELEC CAP CRP 7Y	LEAD
TMS	93102984	CORPORATE SYNDICATE	SYNDICATE
TMS	93111143	LEHMAN BROTHERS INC	FELDER
TMS	93111242	LEHMAN BROTHERS	Dennis C. Lu
TMS	93111367	LEHMAN BROTHERS INC	SCHARF
TMS	93113257	DONG FINANCIALS	DONG
TMS	93115373	LEHMAN BROTHERS	CATTANO
TMS	93115594	SCT-INDUSTRIAL 4	RAGOSA
TMS	93115871	JOEL KENT	JOEL KENT
TMS	93116037	AUTO JV	PSAKI
TMS	93116393	HG BABY BOND MISC	FELDER
TMS	93117143	HIGH GRADE TRAINS LBI HEDGES	Yoni Gorelov
TMS	93117147	PETER RAGOSA	RAGOSA
TMS	93117254	YONI GORELOV	Yoni Gorelov
TMS	93117303	ROBINSON	Adam L. Robinson
TMS	93117338	WILLIAM FENWICK	William Fenwick
TMS	93117490	DAVID SWIRNOW	DAVID SWIRNOW
TMS	93117533	JASON QUINN	QUINN
TMS	93117567	JOEL KENT AND BILL FENWICK(JV)	JOEL KENT
TMS	93117586	KEVIN VAN DAM	Kevin Van Dam
TMS	93117628	SWIRNOW - HEALTH	DAVID SWIRNOW
TMS	93117642	JASON QUINN/ JOHN CORTESE JV	JASON QUINN
TMS	93117941	MK TMS	Michael F Kilfeather
TMS	93168121	LEHMAN BROTHERS	PSAKI
MTS	G17S	LEHMAN 3YR FRN & TAP	US FRNS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1JN	DONG FINANCIALS	DONG
MTS	G1KL	ZERO COUPON BONDS	PSAKI
MTS	G1MN	KEYBANC 3YR FRN	US FRNS
MTS	G1MO	MK MTS	Michael F Kilfeather
MTS	G1NE	WILLIAM FENWICK	William Fenwick
MTS	G1TZ	DISCOUNT INDUSTRIAL	Dennis C. Lu
MTS	G1UD	HG CORP HEDGE	FELDER
MTS	GA3V	SCT-CONSUMER	RAGOSA
MTS	GA7U	DAVID SWIRNOW	DAVID SWIRNOW
MTS	GAD6	AUTO SECTOR BONDS	QUINN
MTS	GADD	ROBINSON	Adam L. Robinson
MTS	GAU5	CROSSOVER BONDS	QUINN
MTS	GAVF	YONI GORELOV	Yoni Gorelov
MTS	GM1Y	BRIAN MAGGIO/DAVID SWIRNOW JV	DAVID SWIRNOW
MTS	GM37	DAVID SWIRNOW	DAVID SWIRNOW
MTS	GM5B	JOEL KENT & BILL FENWICK (JV)	JOEL KENT
MTS	GM9N	JASON QUINN/JOHN CORTESE JV	JASON QUINN
MTS	GMKE	CONSOLIDATED EDISON 10YR & 30Y	LEAD
MTS	GMKR	ITC HOLDINGS CORP 10YR & 30YR	LEAD
MTS	GMM2	AERO / REIT LBI	Adam L. Robinson
MTS	GMTD	LB 7YR 4.25 & 20YR 4.75	LEAD
MTS	GMTE	GECC 30YR FIXED	LEAD
MTS	GMTF	LB 5YR,10,30YR	LEAD
MTS	GMV4	KEVIN VAN DAM	Kevin Van Dam
MTS	GMY7	BRIAN MAGGIO	MAGGIO
OTH	&12Q		RYS
OTH	&LEHFRN		FEIDELSON
ITS	0710047W9	DCALSMJN	DAN CROWLEY
ITS	072003577	BULGARI-CAP SEC	BUGLIARI
ITS	073004640	CORCORAN	CORCORAN
ITS	078004074	PERPETUAL EUROS	BUGLIARI
TMS	93102609	CAP SEC TRUST RECEIPTS	SYND: MGD/CO
TMS	93102612	ING 7 375 PERPNC5	SYND: MGD/CO
TMS	93102621	ENBRIDGE ENGY PARTNERS 8 05'17	SYND: MGD/CO
TMS	93111131	PRD STOCK TRADING	BUGLIARI
TMS	93111336	LEHMAN BROTHERS	BUGLIARI
TMS	93113089	DP RETAIL-POPE	DARON POPE
TMS	93115681	BUGLIARI/POPE	BUGLIARI
TMS	93115898	LAYNG PREFERRED	LAYNG
TMS	93115985	DRD BUGLIARI	BUGLIARI
TMS	93116074	DAN CROWLEY	DAN CROWLEY
TMS	93116083	DAN CROWLEY-AIRLINES	DAN CROWLEY
TMS	93116098	MEGAN PHILBIN-$25 PAR	Megan M. Philbin
TMS	93117059	LAYNG YANKEE BANK	LAYNG
TMS	93117065	BUGLIARI/LAYNG JV (ABAL JV)	LAYNG
TMS	93117171	CROWLEY/BUGLIARI (OCAB JV)	DAN CROWLEY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117517	ERIKA FAIRES	Erika Lyn Faires
TMS	93117534	ANDREW LAYNG	LAYNG
TMS	93117590	CROWLEY/LAYNG/MAYES	LAYNG
TMS	93117601	BUGLIARI CROWLEY POPE	DAN CROWLEY
TMS	93117602	CROWLEY GREGOREK	DAN CROWLEY
TMS	93117627	POPE/FAIRES	DARON POPE
TMS	93117828	CHRIS SCARPELLI	CHRIS SCARPELLI
TMS	93168171	LEHMAN BROTHERS INC	CORCORAN
TMS	95126156	CROWLEY - LB1	DAN CROWLEY
LIQ	DSTRD260920	DSTRD/260920	DAN CROWLEY
MTS	G10N	CROWLEY	DAN CROWLEY
MTS	G10W	ERIKA FAIRES	Erika Lyn Faires
MTS	G12F	TAX PUB FIN SPLIT	David T. Lo
MTS	G12Q	MMP SPLIT	RYS
MTS	G12Z	MMP NO SPLIT	RYS
MTS	G19K	DP RETAIL-POPE	DARON POPE
MTS	G1DU	AUCTION RATE TAX PREF DCM SPLI	David T. Lo
MTS	GA6B	MUNI PREFERRED	Kelly ODonnell
MTS	GA6S	SAVRS SPLIT	David T. Lo
MTS	GA7V	ANDREW LAYNG	LAYNG
MTS	GA8M	VIPS	RYS
MTS	GA9L	AUCTION RATES ABS SPLIT LEDGER	David T. Lo
MTS	GAAJ	LAYNG PREFERRED HEDGE	LAYNG
MTS	GAGK	BUGLIARI-DRD	BUGLIARI
MTS	GAIL	TREASURY	RYS
MTS	GAL0	TAXABLE PUBLIC FIN	Kelly ODonnell
MTS	GAM9	BUGLIARI CROWLEY POPE	DAN CROWLEY
MTS	GAMC	YANKEE BANK HEDGE	BUGLIARI
MTS	GAOB	INSURANCE HEDGE	BUGLIARI
MTS	GAUV	POPE/FAIRES	DARON POPE
MTS	GM84	DAN CROWLEY	DAN CROWLEY
MTS	GM87	DAN CROWLEY-AIRLINES	DAN CROWLEY
MTS	GMA9	POPE/CROWLEY JV (DPDC JV)	DAN CROWLEY
MTS	GMDM	LAYNG YANKEE BANK	LAYNG
MTS	GMEH	BUGLIAR/LAYNG JV(AB AL JV)	LAYNG
MTS	GMMD	CROWLEY/BUGLIARI	DAN CROWLEY
MTS	GMMR	TAX NO SPLIT	David T. Lo
MTS	OALJ	DAN CROWLEY	DAN CROWLEY
MTS	OMAB	LB1	CORCORAN
MTS	QS1CX	DAN CROWLEY	DAN CROWLEY
TMS	93113014	BANK LOAN HEDGE-CORP BONDS	KAHN
LIQ	INSYN258120	In Syndication/258120	KAHN
LIQ	SYND 258080	IBD Shared Positions/258080	SYNDICATE
LIQ	SYND 258120	IBD Shared Positions/258120	SYNDICATE
LIQ	SYND 411630	IBD Shared Positions/411630	KAHN
LIQ	SYND 438760	IBD Shared Positions/438760	SYNDICATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Source System	Account	Account Name	Trader Name
ITS	072008378	FRN'S	CONETTA
MTS	G10B	CIT	CONETTA
MTS	G1E3	CP GRAPER	Meghan Graper
MTS	G1M3	COMMERCIAL PAPER (ASSET BACKED	PALERMO
MTS	G1MY	COMMERCIAL PAPER (ASSET BACKED	Gianfranco Tripicchio
MTS	G1N7	COMMERCIAL PAPER (ASSET BACKED	CONETTA
MTS	G1NL	COMMERCIAL PAPER (ASSET BACKED	PSIROGIANES
MTS	GA1T	COMMERCIAL PAPER TRIPICCHIO	Gianfranco Tripicchio
MTS	GA1W	COMMERCIAL PAPER WEST	Sara West
MTS	GA1X	COMMERCIAL PAPER PALERMO	PALERMO
MTS	GA1Z	COMMERCIAL PAPER PSIROGIANES	PSIROGIANES
MTS	GA5U	COMMERCIAL PAPER (L)	PSIROGIANES
MTS	GAM6	COMMERCIAL PAPER KAPLAN(ASSET	ERIC KAPLAN
MTS	GAMX	COMMERCIAL PAPER WEST ABCP	Sara West
MTS	GAU9	COMMERCIAL PAPER KAPLAN	ERIC KAPLAN
MTS	GM9M	LEHMAN 13MO EXTENDIBLE	Meghan Graper
MTS	GMEC	SF 15	CONETTA
MTS	GMIY	WIND TR	CONETTA
ITS	071002FN4	YANKEE CREDIT TRDG	Satish Chellaram/Michael J. Cattano/Andr
ITS	07200CQ33	MIDDLE EAST	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740056V6	ASIA HIGH YIELD	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740056Z7	EUROPE/CAN/AUS	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057B9	SOVS/PROVS/SUPRAS	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057D5	ASIACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057G8	CHILECCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057H6	CHINACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057J2	EXOTICSCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057K9	INDIACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057L7	INDONESCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057M5	KOREACCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057N3	MALAYCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057P8	MEXICOCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057R4	PHILIPCCR	Satish Chellaram/Michael J. Cattano/Andr
ITS	0740057S2	SINGAPCCR	Satish Chellaram/Michael J. Cattano/Andr
TMS	93117872	EQUITIES CCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GAIA	MIDDLE EAST	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5C	CHILECCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5E	CHINACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5F	EXOTICSCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5G	INDIACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5L	KOREACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5T	MALAYCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5U	MEXICOCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5W	SINGAPCCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GM5Y	ASIACCR	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU2	EUROPE/CAN/AUS	Satish Chellaram/Michael J. Cattano/Andr

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Source System	Account	Account Name	Trader Name
MTS	GMU5	SOVS/PROVS/SUPRAS	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU6	TWEBCCR	Satish Chellaram/Michael J. Cattano/Andr
OTH	&RESERVRB		HOUSE
ITS	07100BCR8	EMG LBDB	GENTILE
ITS	072001779	LOTC COVERED OPT	CHRISTOPHER SMITH
ITS	072002694	EMG LEVERAGE BUSHS	GENTILE
ITS	072004559	BOND OPTION LINKED WARRANTS	CHRISTOPHER SMITH
ITS	072004914	CRD BRAZIL EXOTICS	GENTILE
ITS	072004Q07	CARMODY EXOTICS	Brandon J. Carmody
ITS	072004QY3	CARMODY URUGUAY	Brandon J. Carmody
ITS	072004QZ0	CARMODY PANAMA	Brandon J. Carmody
ITS	072006C98	CDS-MEXICO-LBSF	NICOLETTA
ITS	072006DG1	CDS-VENEZUELA-LBSF	NICOLETTA
ITS	072006DH9	CDS-OTHER-LBSF	NICOLETTA
ITS	072006K24	NICOLETTA ECUADOR	NICOLETTA
ITS	072006LN7	SHARRET CORP	SHARRET
ITS	072006R76	PORTFOLIO VEN	GENTILE
ITS	072006RD3	PORTF VEN 061406	GENTILE
ITS	072008121	EMG_CR D'FLT-#20	GENTILE
ITS	072008774	NICARAGUA CR D'FLT	GENTILE
ITS	0720098Y2	ARGENTINA	GRIMEH
ITS	0720099D7	HOUSE EXOTICS	GRIMEH
ITS	074002676	PCS OPTIONS1	CHRISTOPHER SMITH
ITS	074004383	LTN MKTS OPTN TRDG	CHRISTOPHER SMITH
ITS	074004391	LTN MKTS OPT TRDG2	CHRISTOPHER SMITH
ITS	074005455	EMG OPTION STRAT	CHRISTOPHER SMITH
ITS	076000116	EMG OPTIONS #2	CHRISTOPHER SMITH
ITS	076000165	NY EMG CREDIT 7	GENTILE
ITS	076001197	VEN STRIPS-LBSF	GENTILE
ITS	076001817	LATIN CR PAMI TRDS	GENTILE
ITS	076004084	EMG OPTIONS 1-AURTENECHE	CHRISTOPHER SMITH
ITS	076004662	EXOTICS	MATT CLINTON
ITS	076004696	CREDIT DERV ASSET DERV 1	GENTILE
ITS	076008622	ARGENTINA	MATT CLINTON
ITS	076009299	EMG ILL QUID	GRIMEH
ITS	076009455	EMG OPTIONS	CHRISTOPHER SMITH
ITS	077003069	EMG LOCAL LOANS	HOUSE
ITS	077005304	CLINTON OPTIONS	MATT CLINTON
ITS	077006336	LOTC2 - EURO	CHRISTOPHER SMITH
ITS	077006344	LOTC2 - EURO BONDS	CHRISTOPHER SMITH
ITS	077006534	EMG OPTIONS	CHRISTOPHER SMITH
ITS	078000122	EMG EUROBONDS -GLASS	GRIMEH
ITS	078000130	EMG EUROBONDS	MATT CLINTON
ITS	078000148	EMG EUROBONDS -DAGUILLARD	ARCHIBOLD
ITS	078000254	EMG EUROS SCHEPT	CHRISTOPHER SMITH
ITS	078000338	RUSSIA	GRIMEH

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	078000346	TURKEY	GRIMEH
ITS	078000569	VENEZUELA	MATT CLINTON
ITS	078001005	INDEX OPTIONS	CHRISTOPHER SMITH
ITS	0780013P7	VENZ BANCO CANARIA	GENTILE
TMS	93117296	MAGGIE ARCHIBOLD CORP	ARCHIBOLD
LIQ	EMG 222130	EMG Loans/222130	GENTILE
MTS	G1D0	VENZ PORTF 14JUN06 TSY	GENTILE
MTS	GA6Z	VENE CANARIAS	GENTILE
MTS	GAC3	NICOLETTA BRAZIL	NICOLETTA
MTS	GAFZ	MO GRIMEH	GRIMEH
MTS	GAL5	EURO CASH NADJA	ARCHIBOLD
MTS	GAMG	EMG TOTAL RETURN SWAPS	MATT CLINTON
MTS	GAZ7	NICOLETTA ECUADOR	NICOLETTA
MTS	GM9P	BRANDON CARMODY - UST	Brandon J. Carmody
MTS	GMMQ	NICOLETTA MEXICO	NICOLETTA
MTS	GMN3	NICOLETTA VENE	NICOLETTA
MTS	GMN7	NICOLETTA ARG	NICOLETTA
MTS	GMN8	NICOLETTA CHILE	NICOLETTA
MTS	GMW2	CDS OPTS - TREAS	Elnore-Richard Ignacio
MTS	GMX6	EMG SCT GOV	GENTILE
OTH	&HYF		SYND: LEAD
ITS	0730046S7	SOBEL/CHUNG ITS	MIKE SOBEL
ITS	0740063B1	SOBEL BEGGANS MSJB	MIKE SOBEL
ITS	0740063M7	MOGAVERO FELTY JV	MOGAVERO
TMS	93102222	HOME DEPOT	SYND: CO-MGD
TMS	93102224	PILGRIM'S PRIDE DUAL TRANCHE	SYND: CO-MGD
TMS	93102228	BIOMET 10% 2017	SYND: CO-MGD
TMS	93113066	GAMING-DM	MOGAVERO
TMS	93113103	PUBLISHING	MOGAVERO
TMS	93113249	CABLE-DM	MOGAVERO
TMS	93113250	SATELLITE-DM	MOGAVERO
TMS	93113274	TF WIRELESS	TIM FISCHER
TMS	93113275	TF INDUSTRIALS	TIM FISCHER
TMS	93113298	TF AERO/DEFENSE	TIM FISCHER
TMS	93113299	TF AUTOS	TIM FISCHER
TMS	93115672	MOGAVERO HEALTHCARE	MOGAVERO
TMS	93115683	SOBEL TECH	MIKE SOBEL
TMS	93115687	MICHAEL SOBEL TELECOM	MIKE SOBEL
TMS	93115688	TIM FISCHER OIL & GAS	TIM FISCHER
TMS	93115814	TOWERS TF	TIM FISCHER
TMS	93115833	MICHAEL SOBEL PAPER	MIKE SOBEL
TMS	93116044	HY TRAINS TRADING BOOK	MIKE SOBEL
TMS	93116050	FISCHER PROP	TIM FISCHER
TMS	93116070	SOBEL CHEM	MIKE SOBEL
TMS	93116073	SOBEL/CHUNG JV	MIKE SOBEL
TMS	93117243	SOBEL BEGGANS JV	MIKE SOBEL

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
TMS	93117255	XOGAMING	MOGAVERO
TMS	93117256	XOMEDIA	MOGAVERO
TMS	93117258	XOHEALTH	MOGAVERO
TMS	93117272	PROP DL	Daniel Lerner
TMS	93117273	CONSDL	Daniel Lerner
TMS	93117274	RETAIL DL	Daniel Lerner
TMS	93117275	LERNER CORTESE-RETAIL/LODGI	Daniel Lerner
TMS	93117276	FOODDL	Daniel Lerner
TMS	93117341	HY06 TRAINS PROCESSING ACCT	MIKE SOBEL
TMS	93117385	MOGAVERO/FELTY JV TMS	MOGAVERO
TMS	93117644	LERNER BUILDER	Daniel Lerner
TMS	93117704	HY SYNDICATE HEDGE 2	ORLAN
TMS	93117878	DF HEALTHCARE	FRIEDMAN
TMS	93117879	DF BROADCASTING	FRIEDMAN
TMS	93117881	DF GAMING	FRIEDMAN
TMS	93117882	DF THEATER	FRIEDMAN
TMS	93117917	LODGING BW	Brian Wendell
TMS	93117937	PACKAGINGDF	FRIEDMAN
TMS	93117952	FISCHER GRAMINS JV	TIM FISCHER
TMS	93168163	RETAIL BROADCASTING	MOGAVERO
LIQ	AMJFL405600	Mogavero/Felty JV/405600	MOGAVERO
LIQ	DSTTF405600	DSTTF (Tim Fischer)/405600	TIM FISCHER
MTS	G1KO	TF TREASURY HEDGE	TIM FISCHER
MTS	GA52	MICHAEL SOBEL TREASURY	MIKE SOBEL
MTS	GAB0	HY TRAINS 2006-1 REPO	MIKE SOBEL
MTS	GAPS	LERNER CORTESE - RETAIL LODGIN	Daniel Lerner
MTS	GM14	MOGAVERO HEALTHCARE	MOGAVERO
TMS	93117575	HY CAPITAL ARBITRAGE JV TMS	CANEZIN/FELDER/HORNICK
TMS	95121723		CANEZIN
OTH	&CNTG/LBI.		MITROKOSTAS
LIQ	SECT3294450	SECT3 A Stromberg /294450	UNASSIGNED
LIQ	SECTR401900	SECTR/401900	TOBY BAKER
OTH	&HY/SCT/LBIE		CANEZIN
OTH	&HYSCTTRFLBI		CANEZIN
ITS	0710029L5	HY BOND OPTIONS	STAFFORD
ITS	0730049L9	ROB ALLOWAY-HYCHEM	Robert Alloway
ITS	0740056M6	CANEZIN SOBEL JV	CANEZIN
TMS	93113212	BRENT EASTBURG HY/SCT	CANEZIN
TMS	93115993	DOW JONES CDX	STAFFORD
TMS	93117064	RCMS HY PAPER JV	CANEZIN
TMS	93117279	HYTECH BONDS	Robert Alloway
TMS	93117298	CARBHY	STAFFORD
TMS	93117355	HYPAPERBOND	Robert Alloway
TMS	93117624	HYCDS	CORTESE
TMS	93117632	HY JC RECOVERY	CORTESE
TMS	93117646	HY BESPOKE	CANEZIN

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Source System	Account	Account Name	Trader Name
TMS	93117670	HY ALLOWAY CS	Robert Alloway
TMS	93117856	RCDLJV	CANEZIN
LIQ	DSTCS421720	CORTESE/STROMBERG JV/421720	CORTESE
LIQ	DSTJC421720	Distressed Loans (John Cortese	CORTESE
MTS	G1S1	HYPAPER BONDS	Robert Alloway
MTS	GAUT	HYCDSRATES	CORTESE
LIQ	JCAML421720	JCAML - (Cortese / Mogavero)/4	CORTESE
LIQ	RECJC421720	RECJC/421720	CORTESE
LIQ	SECT2421720	SECT2/421720	Robert Alloway
LIQ	SECTR421720	SECTR/421720	CANEZIN
LIQ	SERA1421720	SERA1 (Robert Alloway HYCHEMBO	Robert Alloway
LIQ	SERA2421720	SERA2 (Robert Alloway HYPAPERB	Robert Alloway
OTH	&HYDEQTYPRPJV		Richard S. Thoms
OTH	&HYDEQUITYJV		Richard S. Thoms
ITS	07200CQH2	JB/PS JV ITS	JOE BEGGANS
ITS	073004798	JB/BD-ENERGY	JOE BEGGANS
ITS	073004889	JB ENERGY NON$	JOE BEGGANS
ITS	0740058X0	JBTFJV	JOE BEGGANS
ITS	0740063G0	JAMES FELTY MN-ITS	James R. Felty
TMS	93111349	DISTRESSED FINANCIALS	JOE BEGGANS
TMS	93113010	DISTRESSED LOANS WIRELESS	PETER SCHELLBACH
TMS	93113125	DISTRESSED UNALLOCATED	JOE BEGGANS
TMS	93115503	DISTRESSED LOAN CONV/CUST DIST	PETER SCHELLBACH
TMS	93115641	DISTRESSED BEGGANS EQUITY	JOE BEGGANS
TMS	93115642	DISTRESSED RETAIL	JOE BEGGANS
TMS	93115643	DISTRESSED TELECOM	JOE BEGGANS
TMS	93115647	JV ARB-SHIPPING	JOE BEGGANS
TMS	93115691	BEGGANS/DZIEDZIECH JV	JOE BEGGANS
TMS	93115884	PG & E JV IBD 50/DIST 33/HG17	PETER SCHELLBACH
TMS	93115886	DISTRESSED LOANS ENERGY	PETER SCHELLBACH
TMS	93115954	DISTRESSED LOANS AUTOS	PETER SCHELLBACH
TMS	93116006	MCDONALD/GATWARD J/V	LARRY MCDONALD
TMS	93117001	DISTRESS LOANS JV	PETER SCHELLBACH
TMS	93117007	DISTRESSED LOANS CHEMICALS/	PETER SCHELLBACH
TMS	93117082	HY-DISTRESSED LOANS AUTOS JV	GRAMINS
TMS	93117089	DISTRESS LOANS AUTOS	GRAMINS
TMS	93117335	JAMES FELTY MAIN BOOK- TMS	James R. Felty
TMS	93117336	BEGGANS/ FELTY JV- TMS	JOE BEGGANS
TMS	93117384	BEGGANS/LERNER JV TMS	JOE BEGGANS
TMS	93117492	BEGGANS/GRAMINS/SCHE JV	JOE BEGGANS
TMS	93117611	AIRLINEJB	JOE BEGGANS
TMS	93117832	MCDONALD/GATWARD JV	LARRY MCDONALD
TMS	93117842	WORTHLESS ACCOUNT	JOE BEGGANS
TMS	93117843	PENNY BOOK	JOE BEGGANS
TMS	93117859	JBPSJV	JOE BEGGANS
TMS	93117868	HY MACRO HEDGE	PETER SCHELLBACH

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Source System	Account	Account Name	Trader Name
TMS	93117897	FELTY PROP	James R. Felty
TMS	93117912	BEGGANS/ CROWLEY JV	JOE BEGGANS
TMS	93117957	FELTY/FRIEDMAN JV	James R. Felty
LIQ	DSTBD257150	Distressed Loans (Joe Beggans)	JOE BEGGANS
LIQ	DSTBD402510	Distressed Loans (Joe Beggans)	JOE BEGGANS
LIQ	DSTJF256780	DSTJF (Jim Felty)/256780	James R. Felty
LIQ	DSTJG201260	Distressed Loans (Gramins)/201	GRAMINS
LIQ	DSTJG253730	Distressed Loans (Gramins)/253	GRAMINS
LIQ	DSTJG256690	Distressed Loans (Gramins)/256	GRAMINS
LIQ	DSTJG256740	Distressed Loans (Gramins)/256	GRAMINS
LIQ	DSTJG257150	Distressed Loans (Gramins)/257	GRAMINS
LIQ	DSTJG402510	Distressed Loans (Gramins)/402	GRAMINS
LIQ	DSTJV253730	DSTJV/253730	GRAMINS
LIQ	DSTJV256690	DSTJV/256690	PETER SCHELLBACH
LIQ	DSTMG256780	DSTMG (McDonald Gatward)/25678	LARRY MCDONALD
LIQ	DSTR2201260	Distressed Loans (McCarthy)/20	LARRY MCCARTHY
LIQ	DSTR2256780	Distressed Loans (McCarthy)/25	LARRY MCCARTHY
LIQ	DSTRD201260	DSTRD/201260	PETER SCHELLBACH
LIQ	DSTRD209200	DSTRD/209200	PETER SCHELLBACH
LIQ	DSTRD253700	DSTRD/253700	PETER SCHELLBACH
LIQ	DSTRD253710	DSTRD/253710	PETER SCHELLBACH
LIQ	DSTRD253720	DSTRD/253720	PETER SCHELLBACH
LIQ	DSTRD253730	DSTRD/253730	PETER SCHELLBACH
LIQ	DSTRD256690	DSTRD/256690	PETER SCHELLBACH
LIQ	DSTRD256700	DSTRD/256700	PETER SCHELLBACH
LIQ	DSTRD256710	DSTRD/256710	PETER SCHELLBACH
LIQ	DSTRD256720	DSTRD/256720	PETER SCHELLBACH
LIQ	DSTRD256770	DSTRD/256770	PETER SCHELLBACH
LIQ	DSTRD256780	DSTRD/256780	PETER SCHELLBACH
LIQ	DSTRD257150	DSTRD/257150	PETER SCHELLBACH
MTS	G1JS	GOVT LEDGER	GRAMINS
MTS	GMAT	JOE BEGGANS	JOE BEGGANS
LIQ	PROP 256800	PROP/256800	MCCARTHY/STONE
MTS	QS1DG	SCHELLBACH/CROWLEY MTS	PETER SCHELLBACH
MTS	QS1DH	GRAMINS MTS	GRAMINS
MTS	QS1DJ	SCHELLBACH MTS	PETER SCHELLBACH
MTS	QS1JB	BEGGANS - MTS	JOE BEGGANS
LIQ	AGEN 221720	Agency/221720	James P. Seery
LIQ	INSYN221720	In Syndication/221720	James P. Seery
LIQ	INSYN411620	In Syndication/411620	James P. Seery
LIQ	JSLBB561510	James Serry Alex Stromberg M	James P. Seery
LIQ	JSSYB428090	JSSYB (J. SERRY/A. STROMBERG/M	James P. Seery
LIQ	JSTBL425400	JSTBL (Jim Seery Alex Strombe	James P. Seery
LIQ	SYND 221720	IBD Shared Positions/221720	James P. Seery
LIQ	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	James P. Seery
LIQ	SECT2436500	SECT2/436500	Alexander Stromberg

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Source System	Account	Account Name	Trader Name
LIQ	SECT3203310	SECT3 A Stromberg /203310	Alexander Stromberg
LIQ	SECT3299110	SECT3 A Stromberg /299110	Alexander Stromberg
LIQ	SECT3299140	SECT3 A Stromberg /299140	Alexander Stromberg
LIQ	SECT3299180	SECT3 A Stromberg /299180	Alexander Stromberg
LIQ	SECT3299190	SECT3 A Stromberg /299190	Alexander Stromberg
LIQ	SECT3299200	SECT3 A Stromberg /299200	Alexander Stromberg
LIQ	SECT3299220	SECT3 A Stromberg /299220	Alexander Stromberg
LIQ	SECT3299970	SECT3 A Stromberg /299970	Alexander Stromberg
LIQ	SECT3436500	SECT3 A Stromberg /436500	Alexander Stromberg
LIQ	SECT4299110	SECT4(M McQuade)/299110	MATTHEW MCQUADE
LIQ	SECT4299180	SECT4(M McQuade)/299180	MATTHEW MCQUADE
LIQ	SECT4299220	SECT4(M McQuade)/299220	MATTHEW MCQUADE
LIQ	SECT4299230	SECT4(M McQuade)/299230	MATTHEW MCQUADE
LIQ	SECT4299960	SECT4(M McQuade)/299960	MATTHEW MCQUADE
LIQ	WOODS430530	Woodside Financing/430530	FRANK PREZIOSO
ITS	071002C07	EMG CORP ARGENTINA	David Matty/Fernando Alvarez Jimenez
ITS	071002CX5	EMG CORP OTHER	David Matty/Fernando Alvarez Jimenez
ITS	071002CY3	EMG CORP MEXICO	David Matty/Fernando Alvarez Jimenez
ITS	071002CZ0	EMG CORP BRAZIL	David Matty/Fernando Alvarez Jimenez
ITS	07100CCC9	EMG BRAZIL NPL	David Matty/Fernando Alvarez Jimenez
ITS	07100CH00	RESTR CRED COL NPL	David Matty/Fernando Alvarez Jimenez
ITS	0760068L2	EMGCORP NPL LB1	David Matty/Fernando Alvarez Jimenez
LIQ	0U4DM489530	0U4DM - David Matty/Fernando A	David Matty/Fernando Alvarez Jimenez
LIQ	EMARG500800	EMG CORP ARG LOANS/500800	David Matty/Fernando Alvarez Jimenez
LIQ	EMMEX500800	EMG CORP MEX LOANS/500800	David Matty/Fernando Alvarez Jimenez
ITS	0710023C1	CDOPROP EQUITY	BRIAN WARGON
ITS	077005486	SECONDARY CDO EMG	BRIAN WARGON
ITS	078000379	CDO PROP - LOW VAL	BRIAN WARGON
TMS	93117228	CDO PROP EQUITY TRADING	BRIAN WARGON
MTS	GMPD	NI INVENTORY	BRIAN WARGON
ITS	0730048T3	CHAMBERS	ROBERT CHAMBERS
TMS	93113194	LEHMAN ENERGY FUND-EQUITIES	ROBERT CHAMBERS
TMS	93114700	LEHMAN ENERGY FUND	ROBERT CHAMBERS
TMS	95122400	LEHMAN ENERGY FUND	ROBERT CHAMBERS
LIQ	INSYN294900	In Syndication/294900	ROBERT CHAMBERS
LIQ	SECTR294900	SECTR/294900	ROBERT CHAMBERS
OTH	&SE5		Gregory Shlionsky
MTS	5ABC	MORTGAGE PROP/SWAP	Denis J. Burlage
MTS	5AIO	GIC IO	Denis J. Burlage
MTS	5AZM		Denis J. Burlage
MTS	6AIN	MUNI SWAPS	Gregory Shlionsky
MTS	6AKG	ACT 1 ACCRUAL LEG	Gregory Shlionsky
MTS	6AWI	MUNI FF	Gregory Shlionsky
MTS	6AXR	MUNI BOND OPT	Gregory Shlionsky
TMS	93111996	SPECIAL FINANCING SWAP HEDGE	Gregory Shlionsky
TMS	93111999	SPECIAL FINANCING SWAP HEDGE	Gregory Shlionsky

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Source System	Account	Account Name	Trader Name
TMS	93117554	DERIV TOB 2	Gregory Shlionsky
TMS	93117556	MUNI DERIV TAXABLE	Gregory Shlionsky
TMS	95120016	GENERIC TRADING	Gregory Shlionsky
TMS	95121864	MUNI RIBCO RV LT	Gregory Shlionsky
TMS	95121879	MUNI IRL	Gregory Shlionsky
MTS	G16P	MUNI DEF	Guy J. Murray
MTS	G1F0	SWISS FRANCS SWAPS	Gregory Shlionsky
MTS	G4ZN	GIC-MEMPHIS CITY CENTER-RR	Denis J. Burlage
MTS	GMWI	GOVT HEDGES	Gregory Shlionsky
MTS	GMWJ	MUNI TOBACCO DELIVERIES	Gregory Shlionsky
MTS	GMWK	MUNI HEDGE	Gregory Shlionsky
OTH	IBCADMUNIDERIV		UNASSIGNED
LIQ	MUNI 249260	MUNI/249260	Gregory Shlionsky
OTH	&STAPLETON		Michael Whang
TMS	73411000	CUSHION -RIBCO	William F. Connors
TMS	73411001	HOUSING-RIBCO	William F. Connors
TMS	73411002	LEASE-RIBCO	William F. Connors
TMS	73411003	GENERIC-RIBCO	William F. Connors
TMS	73411009	YIELD-RIBCO	William F. Connors
TMS	73414984	FID ARB-RIBCO	Richard J. Stack
TMS	93160282	LEGACY LONGS	William F. Connors
TMS	93160364	LONG BOND	Richard J. Stack
TMS	93161373	FID ARB	Richard J. Stack
TMS	93161450	HOUSING	William F. Connors
TMS	93161611	FORWARD	William F. Connors
TMS	93161888	LEGACY-SHORTS	William F. Connors
TMS	95120006	MACRO CREDIT -RIBCO	William F. Connors
TMS	93115879	GM LONG	Justin H Arabadjief
TMS	93115880	LONG BONDS	James U. Van Metre
TMS	93117165	LONG BONDS-CUSTOMER TOB	James U. Van Metre
TMS	93117180	MANAGED MONEY	William J. Hopke
TMS	93117295	ZEROS GM LONG	Justin H Arabadjief
TMS	93161039	RETAIL	Jody T. Scharf
TMS	93161370	ZEROS	James U. Van Metre
TMS	93161375	GM SHORT	Thomas G. Uschok
TMS	95121733	JOINT TOB SEC RIBCO	Justin H Arabadjief
TMS	95121746	VAN TOB CUST RIBCO	James U. Van Metre
TMS	93115693	HIGH YIELD SYNTHETICS	Todd A. Carnevale
TMS	93117506	MUNI HY JT VENTURE	Todd A. Carnevale
TMS	93117515	HIGH YIELD 3	Todd A. Carnevale
TMS	93117588	HY HSG	Todd A. Carnevale
TMS	93117700	HIGH YIELD 2	Todd A. Carnevale
TMS	93117701	HY TXU	Todd A. Carnevale
TMS	93117875	TAXABLE MUNI II	Todd A. Carnevale
TMS	93160250	TAXABLE-MUNI	Todd A. Carnevale
TMS	93160365	HIGH YIELD 1	Todd A. Carnevale

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Source System	Account	Account Name	Trader Name
TMS	95121713	RIBCO HY	Todd A. Carnevale
MTS	G1D9	TAXABLE-HEDGE	Todd A. Carnevale
TMS	93160990	LEHMAN BROS	Katherine S. Ryan
TMS	93161475	LEHMAN BROS	Francis E. Murphy
TMS	93161476	LEHMAN BROS	Francis E. Murphy
TMS	93161477	LEHMAN BROS	Francis E. Murphy
TMS	93161478	LEHMAN BROS	Francis E. Murphy
TMS	93161479	LEHMAN BROTHERS	Francis E. Murphy
TMS	93161500	LEHMAN BROTHERS INC	Francis E. Murphy
TMS	93161501	LEHMAN BROTHERS INC	Francis E. Murphy
TMS	95121726	RIBCO SAVRS TOB (SHORT TERM)	Francis E. Murphy
TMS	95121880	RIBCO FLOTSAM	Francis E. Murphy
OTH	&NUX		SINGER
TMS	73410057	LB1 GROUP CO 299	Michael Whang
TMS	73411004	RIBCO LLC 1% RIBS	Michael Whang
TMS	73411005	RIBCO RANS	Michael Whang
TMS	73411007	RIBCO LLC TOTAL RETURN	Michael Whang
TMS	93113289	SHORT TERM DERIVATIVES	Michael Whang
TMS	93115663	CAL FPA	Michael Whang
TMS	93117038	HEDGE FUND LINKED ACCOUNT	Michael Whang
TMS	93117494	STAPLETON TRS ACCOUNT	Michael Whang
TMS	93117722	MANASSAS PARK	Michael Whang
TMS	93117756	SP HIGH YIELD CASH	Michael Whang
TMS	93160266	TAXABLE SECONDARY INSTITUTION	Michael Whang
TMS	93160338	LEHMAN BROTHERS INC	Michael Whang
TMS	93160465	CUSTOMER TOB ACCOUNT	Michael Whang
TMS	93161803	ASSET SWAPS	Michael Whang
TMS	95120001	PROVIDENT RIBCO	Michael Whang
TMS	95120010	RIBCO-SHORT TERM DERIVATIVES	Michael Whang
TMS	95120011	RIBCO-STRUCTURED CREDIT	Michael Whang
TMS	95120012	RIBCO ST THOMAS	Michael Whang
TMS	95120013	RIBCO CENTERPOINT	Michael Whang
TMS	95120015	RIBCO STAPLETON PHASE II	Michael Whang
TMS	95120021	BELLARMINE RIBCO ACCOUNT	Michael Whang
TMS	95121648	RIBCO TRS FOR CUSTOMERS	Michael Whang
TMS	95121680	RIBCO-FOREST CITY TR	Michael Whang
TMS	95121681	ASSET SWAP	Michael Whang
TMS	95125000	TEAMAC TAXABLES	Michael Whang
TMS	95125001	TEAMAC TAX EXEMPT	Michael Whang
TMS	95126190	RIBCO NAHTEF	Michael Whang
MTS	P9AWW	STRUCTURED PRODUCT LOAN	Michael Whang
OTH	&QAF1		LEHMAN HOUSING
LIQ	FND1 266750	FUND 1/266750	LEHMAN HOUSING
LIQ	FND11266740	FUND 11/266740	LEHMAN HOUSING
LIQ	FND11266750	FUND 11/266750	LEHMAN HOUSING
LIQ	FND7 266740	FUND 7/266740	LEHMAN HOUSING

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Source System	Account	Account Name	Trader Name
LIQ	FND8 266750	FUND 8/266750	LEHMAN HOUSING
MTS	QAIN	LHCI INVESTMENTS	LEHMAN HOUSING
MTS	G186	PROJ/GNMA-TSY HEDGE-LGSI-INV	John E. Beaman
MTS	G18Y	COMMERCIAL LOANS - INV	John E. Beaman
MTS	GAE2	COMMERCIALS	John E. Beaman
MTS	GAE3	COMMERCIAL MULTIFAMILY PROJECT	John E. Beaman
MTS	GAH2	TSY/MTGE HEDGE	John E. Beaman
MTS	GAH3	TSY/MTGE HEDGE	John E. Beaman
MTS	GAH5	TSY/MTGE HEDGE	John E. Beaman
MTS	GMWE	FLOATING RATE IG	John E. Beaman
OTH	&AH2		John E. Beaman
OTH	&REITSC		Paul A. Hughson
MTS	41GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	41JD	FLOATING RATE BANKING	John E. Beaman
MTS	41L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	41L9	FIXED RATE MEZZ	Paul A. Hughson
MTS	41QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	41U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	41VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	4AB6	FIXED RATE B S LARGE LOANS	Kenneth C. Cohen
MTS	4ADX	COMMERCIALS -CONDUITS	Kenneth C. Cohen
MTS	4M3G	FLOATING RATE UNRATED B NOTES	Paul A. Hughson
MTS	4M3I	FIXED CONDUIT LOANS	John E. Beaman
MTS	4MFT	REIT LINE OF CREDIT	Paul A. Hughson
MTS	4MGC	RE BRIDGE EQUITY	Paul A. Hughson
MTS	4MJK	B NOTE I/O STRIPS	Paul A. Hughson
MTS	CDY3	STARWOOD WL REPO 3	Paul A. Hughson
LIQ	COND2237770	Conduit 2/237770	Kenneth C. Cohen
LIQ	COND3237770	Conduit 3/237770	Paul A. Hughson
LIQ	CONDU237770	Conduit/237770	Kenneth C. Cohen
MTS	G1BG	COMMERCIAL MULTIFAMILY PROJECT	Kenneth C. Cohen
MTS	G1BJ	COMMERCIAL MULTIFAMILY PROJECT	Kenneth C. Cohen
MTS	G1QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	G1VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	GD2U	REIT LINE OF CREDIT	Paul A. Hughson
MTS	GMDX	COMMERCIALS -CONDUITS	Kenneth C. Cohen
MTS	GMFP	FIXED RATE RATED B NOTES	Paul A. Hughson
MTS	GMFV	FIXED NON-IG	John E. Beaman
MTS	GMJO	B NOTE I/O STRIPS	Kenneth C. Cohen
MTS	GMWB	FLOATING NON IG	John E. Beaman
OTH	IBCASREIT		Paul A. Hughson
MTS	IMGC	RE BRIDGE EQUITY	Paul A. Hughson
MTS	P91GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	P91L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	P91QZ	COMMERCIALS-MEGA DEALS	Kenneth C. Cohen
MTS	P91U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen

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Source System	Account	Account Name	Trader Name
MTS	P9ADX	TSY/MTGE HEDGE	Kenneth C. Cohen
MTS	P9MFT	REIT LINE OF CREDIT	Kenneth C. Cohen
LIQ	SECTR286950	SECTR/286950	Paul A. Hughson
LIQ	SECTR287910	SECTR/287910	Paul A. Hughson
LIQ	SECTR287920	SECTR/287920	Paul A. Hughson
LIQ	SECTR411800	SECTR/411800	Paul A. Hughson
LIQ	SYEXC287920	Syndicate - Excess Inventory/2	Paul A. Hughson
LIQ	SYHLD287920	Syndicate - Hold Inventory/287	Paul A. Hughson
LIQ	SYNBH287920	SYND -- BANKING HOLD INVENTORY	Paul A. Hughson
LIQ	SYND 286950	IBD Shared Positions/286950	Paul A. Hughson
MTS	W1GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	W1L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	W1L9	FIXED RATE MEZZ	Paul A. Hughson
MTS	W1QZ	COHEN'S WHOLE LOANS	Kenneth C. Cohen
MTS	W1U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	W1VB	FIXED RATE UNRATED B NOTES	Kenneth C. Cohen
MTS	WAB6	FIXED RATE B S LARGE LOANS	Kenneth C. Cohen
MTS	WADX	LEHMAN BROTHERS BANK	Kenneth C. Cohen
MTS	WADY	COHEN'S WHOLE LOANS	Kenneth C. Cohen
MTS	WAKJ	LARGE LOAN RATE LOCKS	Kenneth C. Cohen
MTS	X1GA	FLOATING RATE CONDUIT	Kenneth C. Cohen
MTS	X1JD	NON INVESTMENT GRADE	John E. Beaman
MTS	X1L8	FLOATING RATE MEZZ	Paul A. Hughson
MTS	X1L9	FIXED RATE MEZZ	Paul A. Hughson
MTS	X1QZ	COMMERCIAL MEGA	Kenneth C. Cohen
MTS	X1U1	PRINCIPAL FLOATING RATE LOANS	Kenneth C. Cohen
MTS	X1VB	FIXED RATE B NOTES	Kenneth C. Cohen
MTS	XM3G	FLOATING RATE UNRATED B NOTES	Paul A. Hughson
MTS	XMFT	MARBLEHEAD	Paul A. Hughson
OTH	&AGK		Mark A. Walsh
OTH	&GAGK		Mark A. Walsh
OTH	&MERDN		Mark A. Walsh
OTH	&PTG		Mark A. Walsh
ITS	0710010G7	REA NOSTRO	Mark A. Walsh
ITS	07300BFN2	LBS HOLDING SARL	Mark A. Walsh
ITS	076001841	MERIDIAN JV	Mark A. Walsh
ITS	076001866	PTG CAD	Mark A. Walsh
MTS	4AGK	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	4AGR	NON INVESTMENT GRADE	Mark A. Walsh
MTS	4M3A	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3B	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3C	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3D	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3E	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3F	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3K	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	4M3L	PRINCIPAL TRANSACTIONS GROUP	David J. Ridini
MTS	4M3M	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3Q	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3S	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3T	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3U	PRINCIPAL TRANSACTIONS GROUP	Chris S. Westfahl
MTS	4M3W	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3X	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	4M3Z	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	GAGR	SASCO HIGH GRADE	Mark A. Walsh
MTS	GM3X	PRIN TRANS AMERICAS	Mark A. Walsh
MTS	IAGK	PRIN TRANSACTION GROUP	Mark A. Walsh
MTS	IM3A	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3B	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3C	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3D	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3E	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3J	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3K	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3L	PRINCIPAL TRANSACTION GROUP	David J. Ridini
MTS	IM3M	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3R	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3S	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3T	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3U	PRINCIPAL TRANSACTION GROUP	Chris S. Westfahl
MTS	IM3W	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3X	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	IM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	P9M3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
LIQ	PTG 275560	Principal Transaction/275560	Mark A. Walsh
MTS	UM3F	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UM3R	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UP3F		Mark A. Walsh
MTS	WAGR	RESIDENTIAL MORTGAGE FINANCE	Mark A. Walsh
MTS	WM3B	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	XM3B	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3D	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3E	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	XM3R	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	XM3T	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	XM3U	PRINCIPAL TRANSACTION GROUP	Chris S. Westfahl
MTS	XM3X	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
OTH	&BNC		Matthew C. Miller
OTH	&CDSFOP		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&GMJB		SPERO
OTH	&LBSFDER		UNASSIGNED
ITS	077000982	CBO TRADING ITS AC	SPERO
TMS	93115872	ASSET BACKED SECURITIES	JOHN MCNIFF
MTS	GAU2	CBO SECONDARY TRADING - BANKIN	SPERO
MTS	GAVM	GAVM	JOHN MCNIFF
MTS	GAVS	ABS SECONDARY-SWAPS	Jeong Gu Lee
MTS	GM9B	ABS SECONDARY SWAPS-BANKING	Jeong Gu Lee
MTS	GMJB	CBO SECONDARY TRADING	SPERO
MTS	G1AB	CITIBANK CREDIT CARD ISS 2007-	KEVIN WHITE
MTS	G1KB	GMAC SMART 2007-1	KEVIN WHITE
OTH	&ABS2		SWEELY
MTS	4125	ASSET BACKED RESIDUAL	UNASSIGNED
MTS	4MF1	CONSECO WHOLE LOANS	SWEELY
MTS	G137	FIXED RATE REAL ESTATE ABS	SPERO
MTS	G1BV	AUTOS	JOHN MCNIFF
MTS	G1DR	FLOATING RATE CONSUMER ABS	JOHN MCNIFF
MTS	G1FE	CAT BOND TRADING	SPERO
MTS	G1FZ	CBO TRADING	SWEELY
MTS	G1LH	DISTRESSED MH	SPERO
MTS	G1RD	RISK ARB/D - INV	SWEELY
MTS	GA37	FIXED RATE REAL ESTATE ABS	SPERO
MTS	GACV	BULLET/CONTROLLED AM HEDGES	JOHN MCNIFF
MTS	GAFM	FIXED RATE HOME EQUITY	SPERO
MTS	GM9A	FIXED RATE REAL ESTATE ABS-BAN	SPERO
MTS	GM9C	ASSET BACKED ARB-BANKING	SWEELY
MTS	GM9D	AUTOS - BANKING	UNASSIGNED
MTS	GM9E	DISTRESSED MH-BANKING	SPERO
MTS	GMFR	INSURANCE/FRANCHISE ABS	JOHN MCNIFF
MTS	GMGM	ABS NI CDO	SWEELY
MTS	GMP1	FLOATING RATE HOME EQUITY	SPERO
MTS	GMZ7	X	JOHN MCNIFF
OTH	&PASSTHRUJV		PASSTHRU JV
OTH	&18M		SHERR
MTS	G10M	CMO SECONDARY	PEREIRA
MTS	G13C	INST/RETAIL - INV	PEREIRA
MTS	G13T	CMO RESIDUALS - INV	SHERR
MTS	G14A	MBS OPTIONS - INV	PEREIRA
MTS	G189	CMO RESIDS	PEREIRA
MTS	G18C	CMO RELOS	PEREIRA
MTS	G18M	STRIP FNMAS -INV	SHERR
MTS	G1BC	CMO RELOS	PEREIRA
MTS	G1DA	INVERSE FLOATERS	ZIRAKZADEH
MTS	G1DK	CMO COLLAT	PEREIRA
MTS	G1FV	CMO DERIVS	ZIRAKZADEH
MTS	G1GE	CMO FIXED	PEREIRA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1HE	CMO FIXED	PEREIRA
MTS	G1JM	CMO FIXED	PEREIRA
MTS	G1LE	CMO FIXED	PEREIRA
MTS	G1PE	CMO FIXED	PEREIRA
MTS	GA3U	CMO DERIVS	PEREIRA/ZIRAKZADEH
MTS	GA4G	CMO DERIVS	ZIRAKZADEH
MTS	GAC8	CMO COLLAT	PEREIRA
MTS	GAIM	CMO DERIVS	ZIRAKZADEH
MTS	GAXX	AGENCY NEW ISSUE	PEREIRA
MTS	GAZ8	INVERSE FLOATERS	SHERR
MTS	GM3J	COLONIAL TRADING ACCOUNT	PEREIRA/ZIRAKZADEH
MTS	GM9J	COLLATERAL ACCOUNT FOR DERI	PEREIRA/ZIRAKZADEH
MTS	GMBD	CMO FIXED	PEREIRA
MTS	GMEB	STRUCTURED BONDS	ZIRAKZADEH
MTS	GMRD	STRIPS DISCOUNT COLLATERAL	ERTAS
MTS	GMZD	MORTGAGES	PEREIRA/ZIRAKZADEH
OTH	IBCACOHANE		UNASSIGNED
MTS	OMAL	HUDSON CASTLE/LB1 GROUP/299	PRIMIANO/PREZIOSO
OTH	&LBBREC1		SHERR
TMS	95121702	GMAC	SHERR
MTS	G115	DISC MORT/GN HEDGE- INV	SHERR
MTS	G138	COLL AUTO REC - INV	SHERR
MTS	G13R	CMO'S - INV	SHERR
MTS	G18E	MBS ARBITRAGE	SHERR
MTS	G1KR	AGENCY DERIVATIVES	SHERR
MTS	G1YO	MORTGAGE ARBITRAGE	SHERR
MTS	GABA	NON AGENCY REMICS COLL SEC	SHERR
MTS	GM23	MORTGAGE ARBITRAGE	SHERR
MTS	GMEU	MORTGAGE ARBITRAGE	SHERR
MTS	GMJH	MORTGAGE ARB	SHERR
MTS	W4MV	BORROW VS. CASH	SHERR
MTS	W4SW	LBSBF/CNL	SHERR
MTS	GA2F	INDYMAC HOME EQUITY MTGE 07-B	Daniel Covello Jr.
OTH	&DGUDW		UNASSIGNED
MTS	4A90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	4M7D	CNL MORTGAGE	WALLACE-PORTNOY
MTS	4M7V	CNL MORTGAGE SERVICING	WALLACE-PORTNOY
MTS	4M7X	PINNACLE MORTGAGE	WALLACE-PORTNOY
MTS	4ME1	HELOC LOANS	WALLACE-TOPPE
MTS	4MK0	CAPITAL CROSSING	WALLACE-PORTNOY
MTS	FA80	GREENPOINT HELOCS - BANKING	WALLACE-TOPPE
MTS	FA90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	FM7Y	SMALL BAL COMMERCIAL NEW ISSUE	WALLACE-PORTNOY
MTS	FMF1	CONSECO RESIDUALS	UNASSIGNED
MTS	FMF2	CONSECO RESIDUALS - BANKING	UNASSIGNED
MTS	GM7Y	SMALL BALANCE COMM NEW ISSUE	WALLACE-PORTNOY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GME0	SBA DISASTER ASSIST BDS/SERV/B	WALLACE-PORTNOY
MTS	GME5	TSY / MTGE HEDGE	WALLACE-PORTNOY
MTS	GMK0	CAPITAL CROSSING	WALLACE-PORTNOY
MTS	WA90	GREENPOINT HELOCS	WALLACE-TOPPE
MTS	WAZE	CAMPUS DOOR	WALLACE-TOPPE
MTS	WM7D	CNL MORTGAGE	WALLACE-PORTNOY
MTS	WM7X	PINNACLE MORTGAGE	WALLACE-PORTNOY
MTS	WM8F	CNL SBA LOANS	WALLACE-PORTNOY
MTS	WM9I	OPPORTUNISTIC 3RD	WALLACE-PORTNOY
MTS	WME1	HELOC LOANS	WALLACE-TOPPE
MTS	WMK0	CAPITAL CROSSING	WALLACE-PORTNOY
OTH	&1KF		Matthew C. Miller
OTH	&DGUMM		Matthew C. Miller
OTH	&DGUMMRM		Matthew C. Miller
OTH	&DGUMMSECONDS		Matthew C. Miller
OTH	&DGUMZ		ZIFFER
MTS	4A01	SUBPRIME SERVICING	Matthew C. Miller
MTS	4A18	SECOND LIEN ALS WHOLE LOANS	Matthew C. Miller
MTS	4A40	SERVICING RIGHTS	ZIFFER
MTS	4A6T	BNC WHOLE LOANS	ZIFFER
MTS	4A77	SECOND LIEN SERVICING	Matthew C. Miller
MTS	4A78	SUBPRIME ALS WHOLE LOANS	Matthew C. Miller
MTS	4A79	NON PERFORMING ASSETS	ZIFFER
MTS	4A83	DEAL COLLAPSES	Matthew C. Miller
MTS	4AEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	4AEX	SUBPRIME WHOLE LOANS - CAPTIVE	Matthew C. Miller
MTS	4M1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	4M9S	MLN SUB-PRIME 1ST-LIEN	Matthew C. Miller
MTS	4ME3	ARMS/WHOLE LOANS	DONOVAN
MTS	4MEJ	SECOND LIEN WHOLE LOANS	Matthew C. Miller
MTS	4MHG	SCRATCH AND DENT	ZIFFER
MTS	4MQW	FINANCE AMERICA REPURCHASES	Matthew C. Miller
MTS	4MSR	SERVICING RIGHTS	DONOVAN
MTS	CAHC	LCPI	DONOVAN
MTS	CMEN	COMFED	Matthew C. Miller
MTS	CMHN	SEASONED SUBS	Matthew C. Miller
MTS	F1KF	SUB PRIME SECONDAR	Matthew C. Miller
MTS	F1KJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	FA81	NON AGENCY RESIDS	Matthew C. Miller
MTS	FA84	SECOND LIEN SECONDARY	Matthew C. Miller
MTS	FAGJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	FM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	FM3S	SECOND LIEN SECOND	Matthew C. Miller
MTS	FMC2	S&D NON PERFORMING BUSINESS	ZIFFER
MTS	FME3	TRUST COLLAPSE	DONOVAN
MTS	FMED	ADJ AA DERIVATIVES LB TRUSTS	DONOVAN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	FMEN	COMFED	Matthew C. Miller
MTS	FMJ0	NEW ISSUE NIM	Matthew C. Miller
MTS	G1KE	WIND DEAL LEDGER	Matthew C. Miller
MTS	G1KF	SUBPRIME SECONDARY	Matthew C. Miller
MTS	G1KJ	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	GA76	FLOORS	Matthew C. Miller
MTS	GA81	AETNA REPO	Matthew C. Miller
MTS	GA83	DEAL COLLAPSES	Matthew C. Miller
MTS	GA84	SECOND LIEN SECONDARY	Matthew C. Miller
MTS	GAEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	GAI9	SUB SYNTHETIC HEDGE	Matthew C. Miller
MTS	GM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	GM3F	SUBPRIME SECONDARY-BANKING	Matthew C. Miller
MTS	GM3Q	WIND DEAL LEDGER-BANKING	Matthew C. Miller
MTS	GM3R	SUBPRIME RESIDUALS- BANKING	Matthew C. Miller
MTS	GM3S	SECOND LIEN SECONDARY-BANKING	Matthew C. Miller
MTS	GM4Y	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	GMC0	S&D NON PERFORMING BUSINESS(BK	ZIFFER
MTS	GMC2	S&D NON-PERFORMING BUSINESS	ZIFFER
MTS	GME3	TSY/MTGE HEDGE	DONOVAN
MTS	GMEN	COMFED	Matthew C. Miller
MTS	GMHN	COMFED	Matthew C. Miller
MTS	GMJ0	NEW ISSUE NIM	Matthew C. Miller
MTS	GMVV	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	WA18	SECOND LIEN ALS WHOLE LOANS	Matthew C. Miller
MTS	WA20	FINANCING AMERICA	Matthew C. Miller
MTS	WA6T	BNC WHOLE LOANS	ZIFFER
MTS	WA78	SUBPRIME ALS WHOLE LOANS	Matthew C. Miller
MTS	WA79	FINANCE AMERICA	ZIFFER
MTS	WA94	SUBPRIME RMS WHOLE LOANS	Matthew C. Miller
MTS	WAEA	SUBPRIME WHOLE LOANS	Matthew C. Miller
MTS	WAEX	SUBPRIME WHOLE LOANS - CAPTIVE	Matthew C. Miller
MTS	WM1A	REVERSE MORTGAGES	Matthew C. Miller
MTS	WM9F	MLN FIXED WHOLE LOANS	Matthew C. Miller
MTS	WM9H	MLN HYBRID WHOLE LOANS	Matthew C. Miller
MTS	WM9S	MLN SUB-PRIME 1ST-LIEN	Matthew C. Miller
MTS	WM9T	MLN SUB-PRIME 2ND LIEN	Matthew C. Miller
MTS	WME3	LBB WHOLE LOANS	DONOVAN
MTS	WMEJ	SECOND LIEN WHOLE LOANS	Matthew C. Miller
MTS	WMHG	SCRATCH AND DENT	ZIFFER
OTH	&1GK		Jeffrey Winkler
OTH	&DGUBH		HARGRAVE
OTH	&GAJB		Brendan A. Garvey
MTS	41JO	WHOLE LOANS	GARVEY/HARGRAVE
MTS	41JS	OPTION ARM SERVICING	GARVEY/HARGRAVE
MTS	41KN	WHOLE LOANS	GARVEY/HARGRAVE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	4AB1	WHOLE LOAN 5/25'S	Jeffrey Winkler
MTS	4AB3	AGENCY/NON AGENCY REMICS	Jeffrey Winkler
MTS	4ABF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	4ADB	NP FHA/VA WL'S	Brendan A. Garvey
MTS	4AF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	4AF3	EXPRESS 30YR FIXED	Brendan A. Garvey
MTS	4AF4	HPME EXPRESS 2ND LIEN	Brendan A. Garvey
MTS	4AFB	MSR'S	HARGRAVE
MTS	4AFC	ADJ RATE MORTGAGES	Brendan A. Garvey
MTS	4AFE	MORTGAGE SERVICING	HARGRAVE
MTS	4AJA	FHA/VA BUYOUTS LEDGER	Brendan A. Garvey
MTS	4AL5	AURORA JV	Jeffrey Winkler
MTS	4ALL	MORTGAGE SERVICING	Jeffrey Winkler
MTS	4ALN	MORTGAGE SERVICING	Jeffrey Winkler
MTS	4AMX	SECURIZABLE LOANS	Jeffrey Winkler
MTS	4M1N	ORIGINATIONS 1	Jeffrey Winkler
MTS	4M3N	PRIME	HARGRAVE
MTS	4M7N	ORIGNATIONS 4	Brendan A. Garvey
MTS	4M7W	BORROWER ADVANTAGE	Brendan A. Garvey
MTS	4MIZ	SERVICING RIGHTS	HARGRAVE
MTS	4MRN	ORIGINATIONS 2	HARGRAVE
MTS	F1F3	RESIDUAL SECURITIES	Brendan A. Garvey
MTS	FA9N	SHORT ARM MTA SUBS	GARVEY/HARGRAVE
MTS	FA9T	SECONDARY TRADING	GARVEY/HARGRAVE
MTS	FAEV	WHOLE LOAN NEW ISSUES	Jeffrey Winkler
MTS	FAF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	FAFC	ADJ. RATE MORTGAGES	Brendan A. Garvey
MTS	FAJ3	MTA RESIDS	GARVEY/HARGRAVE
MTS	FAYY	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	FM10	OPT ARM RESIDS	GARVEY/HARGRAVE
MTS	FM1L	NI RESIDS	Jeffrey Winkler
MTS	FM9G	HYBRID ARM RESIDUAL	HARGRAVE
MTS	G12G	WHOLE LOAN CMO'S	SCHOENFELD
MTS	G1BL	BALLOON B	Brendan A. Garvey
MTS	G1F1	AGENCY PT & OPTIONS AMERICAS	HARGRAVE/POUHE
MTS	G1F3	PASS-THROUGH W/L	Brendan A. Garvey
MTS	G1F9	ARMS TRADING	HARGRAVE/POUHE
MTS	G1FA	AGENCY ARMS TRDG - INV	HARGRAVE/POUHE
MTS	G1FB	GNMA ARMS - INV	HARGRAVE/POUHE
MTS	G1FF	AGENCY PT & OPTIONS AMERICAS	HARGRAVE/POUHE
MTS	G1GG	WHOLE LOAN CMO'S	Jeffrey Winkler
MTS	G1HA	HYBRIDS G	HARGRAVE
MTS	G1HB	HYBRIDS G	HARGRAVE
MTS	G1HF	HYBRIDS G	HARGRAVE
MTS	G1HG	HYBRIDS G	HARGRAVE
MTS	G1HJ	NEW ISSUE	HARGRAVE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1HQ	NEW ISSUE	HARGRAVE
MTS	G1W2	TSY/MTGG	Jeffrey Winkler
MTS	G1W4	NON-AGENCY FIXED IO/PO AG EXPT	Jeffrey Winkler
MTS	G1W8	PRIME FIXED NEW ISSUE -DERV	Jeffrey Winkler
MTS	G1W9	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	GA91	SHORT ARM-MTA AAA SECONDARY	GARVEY/HARGRAVE
MTS	GA92	SHORT ARM-MTA NON ECONOMIC RES	GARVEY/HARGRAVE
MTS	GA9I	SHORT ARM-MTA IO/PO SECONDARY	GARVEY/HARGRAVE
MTS	GA9N	SHORT ARM-MTA SUBS SECONDARY	GARVEY/HARGRAVE
MTS	GA9T	SHORT ARM-MTA RESIDUAL/NIM	GARVEY/HARGRAVE
MTS	GABI	NON AGENCY REMICS COLL SEC	Jeffrey Winkler
MTS	GAEJ	AA-BBB FIXED SEC (AGING EXEMPT	NICKLAS
MTS	GAEK	NON AGENCY REMICS COLL SEC	NICKLAS
MTS	GAES	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAET	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAEU	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAEV	NON AGENCY REMICS NEW ISSUE	Jeffrey Winkler
MTS	GAF1	HIGH COUPON GNMA	Brendan A. Garvey
MTS	GAF2	SERVICING RIGHTS	Brendan A. Garvey
MTS	GAFB	MSR'S	HARGRAVE
MTS	GAFR	MSR'S - ECON RESIDUALS	HARGRAVE
MTS	GAJ3	6 MONTH LIBOR NEW ISSUE	GARVEY/HARGRAVE
MTS	GAJ5	6 MONTH LIBOR	GARVEY/HARGRAVE
MTS	GAJ9	6 MONTH LIBOR	GARVEY/HARGRAVE
MTS	GAJA	FHA/VA BUYOUTS LEDGER	Brendan A. Garvey
MTS	GAJB	FHA/VA REIN WLS	Brendan A. Garvey
MTS	GAJC	FNMA EXPRESS SERVICING RIGHTS	Brendan A. Garvey
MTS	GAJI	FHA/VA REIN WLS	Brendan A. Garvey
MTS	GALL	NON AGENCY NEW ISSUE	Jeffrey Winkler
MTS	GALR	WLCMO - ECON RESIDUALS	Jeffrey Winkler
MTS	GAMF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	GANN	NON AGENCY NEW ISSUE	Jeffrey Winkler
MTS	GAUU	NON AGENCY NEW ISSUE	Jeffrey Winkler
MTS	GAYY	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	GAZS	OPTION ARM IO/PO SECONDARY BK	GARVEY/HARGRAVE
MTS	GAZT	OPTION ARM SECONDARY SUBS BK	GARVEY/HARGRAVE
MTS	GM10	OPTION ARM NON-ECON RESID BANK	GARVEY/HARGRAVE
MTS	GM1H	FHA/VA IO/PO SECONDARY BANKING	Brendan A. Garvey
MTS	GM1K	FIXED RATE SERVICING BANKING	Jeffrey Winkler
MTS	GM1L	FIXED RATE NEW ISSUE RESIDUAL/	Jeffrey Winkler
MTS	GM1R	HLTV SECONDARY BANKING	Brendan A. Garvey
MTS	GM1S	HYBRID SUBORDINATES BANKING	NICKLAS
MTS	GM2N	GMAC (CARAT) 2002-4	HARGRAVE
MTS	GM3N	PRIME	HARGRAVE
MTS	GM4N	ORIGINATION SECURITIES	HARGRAVE
MTS	GM5M	HYBRID RESIDUAL/NIM	HARGRAVE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GM5N	HYBRID SECONDARY DERIVATIVES	HARGRAVE
MTS	GM5S	HYBRID SECONDARY ONE-OFF	HARGRAVE
MTS	GM6N	ORIGINATIONS 3	HARGRAVE
MTS	GM7S	HYBRIDS G	Brendan A. Garvey
MTS	GM7Z	BORROWER ADVANTAGE-NEW ISSUE	Brendan A. Garvey
MTS	GM8M	AA-BBB HYBRID SEC (AGING EXEMP	NICKLAS
MTS	GM8N	HYBRIDS G	NICKLAS
MTS	GM8Y	OPTION ARM HEDGE	GARVEY/HARGRAVE
MTS	GM8Z	OPTION ARM HEDGE	GARVEY/HARGRAVE
MTS	GM9G	HYBRID ARM RESIDUALS	HARGRAVE
MTS	GMBI	TSY/MBS HEDGE	Jeffrey Winkler
MTS	GMC1	PASS THROUGH W/L	Jeffrey Winkler
MTS	GMRN	ORIGINATIONS 2	HARGRAVE
MTS	GMW0	FIXED RATE IO/PO SECONDARY BAN	Jeffrey Winkler
MTS	W1JO	WHOLE LOANS	GARVEY/HARGRAVE
MTS	W1KN	ALS SHORT ARM WHOLE LOANS	GARVEY/HARGRAVE
MTS	WAB1	DELAWARE BRIDGE	Jeffrey Winkler
MTS	WAB3	AGENCY/NON AGENCY REMICS	Jeffrey Winkler
MTS	WABF	SECURITIZABLE LOANS	Jeffrey Winkler
MTS	WADB	LEHMAN BROTHERS BANK	Brendan A. Garvey
MTS	WAEF	CALLED SECURITIZATIONS	Jeffrey Winkler
MTS	WAF3	EXPRESS 30YR FIXED	Brendan A. Garvey
MTS	WAL5	AURORA JV	Jeffrey Winkler
MTS	WM1N	ORIGINATIONS 1	Jeffrey Winkler
MTS	WM3N	PRIME SECONDARY	HARGRAVE
MTS	WM9U	MLN FIXED WHOLE LOANS	Jeffrey Winkler
MTS	WM9V	BNC HYBRID WHOLE LOANS	HARGRAVE
MTS	WMRN	ORIGINATIONS 2	HARGRAVE
MTS	415Z	FIDELITY LOAN PORTFOLIO	MADONNA
MTS	4MHT	FINANCIAL FREEDOM COMMON	MADONNA
TMS	95016502	ACCREDITED COMMON STOCK	MADONNA
TMS	95121764	PROJECT REUNION	MADONNA
MTS	C4XI	SECURITY NATIONAL	MADONNA
MTS	CDDD	ION CAPITAL	MADONNA
MTS	CPCX	GMAC RESIDENTIAL FUNDING CO	MADONNA
MTS	CPU1	SECURITY NATIONAL (ESOTERIC)	MADONNA
MTS	GDDQ	C-BASS RESIDUAL FINANCING	MADONNA
MTS	W4WT	CENTRAL PACIFIC MORTGAGE COMPA	MADONNA
MTS	WDDQ	C-BASS FINANCING	MADONNA
MTS	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	MADONNA
MTS	WDRE	AEGIS 2005-3 ADVANCE LINE	MADONNA
MTS	WDSF	STUDENT FUNDING GROUP LLC	MADONNA
MTS	WDVH	SECURITY NATIONAL SERV ADV FAC	MADONNA
MTS	WP80	SUBPRIME SECONDARY	MADONNA
MTS	WPWW	PLAZA HOME MORTGAGE INC	MADONNA
MTS	41XT	FRANCHISE-MID ATLANTIC	PRIMIANO/PREZIOSO

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	4ANT	TERMINAL MARKETING	PRIMIANO/PREZIOSO
MTS	4ASD	SEATEXACO/SEASIDE	Frank C. Prezioso
TMS	73410078	LB1 GROUP	PRIMIANO/PREZIOSO
TMS	95121707	CERBERUS	PREZIOSO
MTS	C1TO	POG STRUCTURED NOTE	PREZIOSO
MTS	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	PRIMIANO/PREZIOSO
MTS	GMAI	CAPONE/FENWAY	UNASSIGNED
MTS	OM34	T&W BONDS	PRIMIANO/PREZIOSO
LIQ	SECTR260820	SECTR/260820	PRIMIANO/PREZIOSO
LIQ	SEPF1209990	SEPF1/209990	FRANK PREZIOSO
LIQ	WOODS221730	Woodside Financing/221730	PRIMIANO/PREZIOSO
MTS	X1B1	GREENTREE RESIDUAL	PRIMIANO/PREZIOSO
OTH	&NY1JD		LEO PECK CHAO
ITS	072003254	LBIE CDO ASIA	Peck Chao Leo
ITS	078008646	LBCCA CDO SYNTHETIC	Peck Chao Leo
OTH	&CDOASIABS		Peck Chao Leo
OTH	CDOASIA		Peck Chao Leo
LIQ	FRLBK489080	FRL - BANKING/489080	Janine M. Shugan
LIQ	FRLBK489890	FRL - BANKING/489890	Janine M. Shugan
ITS	0730043D3	ECLERX INV	UNASSIGNED
OTH	FIDCORPASIA		H. LEE
OTH	GFSADJ05282		UNASSIGNED
OTH	ALMCOREJV		ALM JV
OTH	FXASIASWAPMTM		UNASSIGNED
OTH	00235126A		UNASSIGNED
ITS	071005441	FID CORE DERIVATIVES KOREA	Sunghyun Yoo
ITS	071005508	SEOUL CALL	Sunghyun Yoo
OTH	LIQPROPLBSF		CHARLES VALLE
ITS	0710079X8	AREURGOV	Andrea Rizzo
ITS	076009216	EURO GOVMNT (ASIA)	Diego Urra
ITS	0770038K0	UST_EURO MKT	Diego Urra
MTS	GA4C	US TREASURY TRADING	Diego Urra
MTS	GMYN	UST_GG5 FOR CASH AND FUTURES	Diego Urra
ITS	071003313	177 GOV_PROP1	Katsuya Miyoshi
ITS	077004018	146 GOV_PROP2	Katsuya Miyoshi
ITS	077004042	104 GOV_SHORT1	Hirotaka Kanamori
ITS	077004075	160 GOV_SHORT3	Hirotaka Kanamori
ITS	077004083	151 GOV_LONG2	Naoto Ichinoe
ITS	077004125	142 GOV_LONG1	Naoto Ichinoe
ITS	077009686	148 GOV_SYNTHETIC	Naoto Ichinoe
ITS	077009710	130 NON_JGB	Makoto Umino
ITS	077009777	166 GOV_OPT1	Anant Swarup
ITS	078008083	180 GOV_SHORT2	Hirotaka Kanamori
OTH	GFSADJ24348		Katsuya Miyoshi
OTH	GOVJV		Katsuya Miyoshi
OTH	GOVT		TSUBOUCHI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	ASGOV		UNASSIGNED
ITS	0710059P9	INFLATIONFC	Frederic Cogny
OTH	&JGB		Satu S. Parikh
ITS	0710029J0	USD EMTN	Yakun Popli
ITS	072006NB1	464_BOND DERIV	Jeremy Martin
ITS	073003477	LBJ YENLONG	Jeremy Martin
ITS	074000514	306 - JGB OPTIONS	Jeremy Martin
ITS	076003649	434-DERIV JPY BOND	Jeremy Martin
ITS	076003664	406-JGB OPTION BND	Michael Faller
ITS	077004422	INDEX BOND	Indukuri, Vijay Kumar Raju
ITS	077009793	155 GOV_SWAP1	Katsuya Miyoshi
MTS	6193	MIKE FALLER CORE EXOT IRP	Indukuri, Vijay Kumar Raju
MTS	619A	ALM CORE JV	Indukuri, Vijay Kumar Raju
MTS	61G3	MIKE FALLER CORE EXOT IRP	Michael Faller
MTS	61KA	MIKE FALLER CORE EXOT IRP	Jeremy Martin
MTS	6A13	DU USD PROP	Diego Urra
MTS	6AG8	TREASURY SWAP	Diego Urra
OTH	BNDOPTJGB		Satu S. Parikh
OTH	DERIVLBSFSWMTM		Satu S. Parikh
OTH	&INDIA1/183		Eugene Y. Fung
ITS	071002QR3	CBASWEQJV LBIE	Eugene Y. Fung
ITS	0720043M4	LBIE SCT CMDS	Eugene Y. Fung
ITS	072004534	LBIE SCT OPTION	Eugene Y. Fung
ITS	072008436	LBIE SCT THAILAND/183	ERIC PANG
ITS	072008493	LBIE SCT AUSTRALIA	ERIC PANG
ITS	072008568	NONJP BOND OPT LBI	Eugene Y. Fung
ITS	073003493	LBJ SCT KOREATRS	DONG NAM
ITS	073003642	LBJ INTERNATIONAL CREDIT	Eugene Y. Fung
ITS	076000066	PAMI ASIA INVESTMENTS 1	Leon Hindle
ITS	076007426	SCT LBIE TAIWAN	Eugene Y. Fung
ITS	076009000	LBIE WAREHOUSE	SCT ASIA ALL
ITS	076009349	LBIE SCT CHINA	Eugene Y. Fung
ITS	076009364	LBIE SCT KOREA	DONG NAM
ITS	076009372	LBIE SCT MALAYSIA	ERIC PANG
ITS	076009398	LBIE SCT INDONESIA	Eugene Y. Fung
ITS	077005403	SCT CONVERTIBLE AS	Eugene Y. Fung
ITS	077005494	LBIE SCT INDIA	Eugene Y. Fung
ITS	077009561	LBJ SCT CHINA TRS	Eugene Y. Fung
ITS	078005279	393 - OUTRIGHT BOND 183	Fredric Teng
ITS	078005287	EXOTIC BOOK /183	Eugene Y. Fung
ITS	078005378	JVIBDEQ	Eugene Y. Fung
ITS	078005428	PHILIPINNES OUTRGT	Eugene Y. Fung
ITS	078005634	LBIE INTL CREDIT	Eugene Y. Fung
ITS	078007077	LBCCA STF CHINA	Leon Hindle
ITS	078008521	SCT LBCCA INDONESIA	Eugene Y. Fung
ITS	078009636	SE ASIA-OUTRIGHT	Eugene Y. Fung

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	DUMMY		SCT ASIA ALL
OTH	SCTASIA		SCT ASIA ALL
OTH	SCTASIALBSF		SCT ASIA ALL
OTH	&HORIZON2		Takafumi Nakadate
ITS	073003501	LBJ SCT JAPAN TRS	Christian J. Howe
ITS	073003659	SCT FLOW TRADING LBJ	MATSUI MASAHIKO
ITS	073003774	190 - LBJ SCT JAPAN2	Takafumi Nakadate
ITS	076002963	SCT JAPAN2 LBIE	Takafumi Nakadate
ITS	076005438	LBIE CREDIT DERIVATIVES	Frederic Teng
ITS	076007434	SCT FLOW	MATSUI MASAHIKO
ITS	076009356	310 - LBIE SCT JAPAN	Christian J. Howe
ITS	077003713	STRUCTURE ORIG/0187	Timothy E. Millea
ITS	078008737	LBCCA SCT-JAPAN	Christian J. Howe
ITS	0770039V5	HY_FLOW_HK	Eugene Fung
ITS	078007630	DISTRESSED ASIA187	Eugene Y. Fung
LIQ	FLOW 401340	Flow Loans/401340	Eugene Y. Fung
OTH	&2JAPAN/LBCYK		Yukihiro Masuda
OTH	&3JAPAN/LBCAP3		Yukihiro Masuda
OTH	&3JAPAN/LBCYK		Yukihiro Masuda
OTH	&4JAPAN/LBAYK		Yukihiro Masuda
OTH	&4JAPAN/LBCAP3		Yukihiro Masuda
OTH	&4JAPAN/LBCYK		Yukihiro Masuda
OTH	&JAPAN/LBAYK		Yukihiro Masuda
OTH	&JAPAN/LBCAP3		Yukihiro Masuda
OTH	&JAPAN/LBCYK		Yukihiro Masuda
OTH	&JAPAN/LBDYK		Yukihiro Masuda
OTH	&JAPAN/LBEYK		Yukihiro Masuda
ITS	071000J20	HY_JP_LBCYK	Yukihiro Masuda
ITS	071003321	LBJ HY JAPAN BONDS	Yukihiro Masuda
ITS	078007713	DISTRESSED ASIA JAPAN OFFSHORE	Yukihiro Masuda
LIQ	LBCYK283860	LBCYK/283860	Yukihiro Masuda
ITS	0770090N9	HY SYN INDIA	Edwin Ching Him Wong
LIQ	DSTLF461060	High Yield Asia Joint Ventures	Edwin Ching Him Wong
LIQ	SYDHY218570	SYDHY-Syndication / Asia High	Edwin Ching Him Wong
OTH	&20812HUARONG		Edwin Ching Him Wong
OTH	&DITC		Edwin Ching Him Wong
OTH	&FALCON/240		Edwin Ching Him Wong
OTH	&FALCON/337		Edwin Ching Him Wong
OTH	&HYII/KOREA		Edwin Ching Him Wong
OTH	&HYINDIA/187		Edwin Ching Him Wong
OTH	&HYUSA		Edwin Ching Him Wong
OTH	&KUMHOJV		Edwin Ching Him Wong
OTH	&LBOPP		Edwin Ching Him Wong
OTH	&PHPNPL059C		Edwin Ching Him Wong
OTH	&WOORI1/NPLS		Edwin Ching Him Wong
OTH	&WOORI2/NPLS		Edwin Ching Him Wong

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&WOORI4/NPLS		Edwin Ching Him Wong
OTH	&WOORI5/NPLS		Edwin Ching Him Wong
OTH	&WOORI6/NPLS		Edwin Ching Him Wong
OTH	&WOORI8/NPLS		Edwin Ching Him Wong
ITS	071000J46	HY_HK_TRD	Edwin Ching Him Wong
ITS	071001572	0183/INDONESIA 100	Edwin Ching Him Wong
ITS	071001598	CHINA/183	Edwin Ching Him Wong
ITS	071001B00	HY SYN	Edwin Ching Him Wong
ITS	071006506	HY 0187-CNY	Edwin Ching Him Wong
ITS	071006514	HY 0187 - AUD	Edwin Ching Him Wong
ITS	071006548	HY 0187 - INR	Edwin Ching Him Wong
ITS	0710078C5	HY_SYN_LBNETHERLAN	Edwin Ching Him Wong
ITS	0710078D3	INDIA INVESTMENTS	Edwin Ching Him Wong
ITS	0710079P5	INDO PRINCIPAL INV	Edwin Ching Him Wong
ITS	072009954	LBO 45A	Edwin Ching Him Wong
ITS	07400C278	HY_SYN_BOND/LOAN	Edwin Ching Him Wong
ITS	077003887	DISTRESSED ASIA / 0187 -	Edwin Ching Him Wong
ITS	078007754	DISTRESSED ASIA HONG KONG/187	Edwin Ching Him Wong
ITS	078008513	DISTRESSED ASIA/0187-INDONESIA	Edwin Ching Him Wong
ITS	078008539	DISTRESSED ASIA / 0187-KOREA	Edwin Ching Him Wong
ITS	078008547	DISTRESSED ASIA / 0187	Edwin Ching Him Wong
LIQ	CNY 293150	Chinese Borrowers/293150	Edwin Ching Him Wong
LIQ	CNY 438490	Chinese Borrowers/438490	Edwin Ching Him Wong
LIQ	HKD 404890	Hong Kong Borrowers/404890	Edwin Ching Him Wong
LIQ	IDR 201200	Indonesian Borrowers/201200	Edwin Ching Him Wong
LIQ	IDR 293190	Indonesian Borrowers/293190	Edwin Ching Him Wong
LIQ	IDR-R257240	Indonesian Restricted/257240	Edwin Ching Him Wong
LIQ	IDR-R257250	Indonesian Restricted/257250	Edwin Ching Him Wong
LIQ	INR 293130	Indian Borrowers/293130	Edwin Ching Him Wong
LIQ	INR 482120	Indian Borrowers/482120	Edwin Ching Him Wong
LIQ	KRW 250960	Korean Borrowers/250960	Edwin Ching Him Wong
LIQ	KRW 294630	Korean Borrowers/294630	Edwin Ching Him Wong
LIQ	OTHER222220	Other Borrowers/222220	Edwin Ching Him Wong
LIQ	OTHER253810	Other Borrowers/253810	Edwin Ching Him Wong
LIQ	PHP 293160	Philippino Borrowers/293160	Edwin Ching Him Wong
LIQ	PHP 460770	Philippino Borrowers/460770	Edwin Ching Him Wong
LIQ	SGD 257730	Singapore Borrowers/257730	Edwin Ching Him Wong
LIQ	THB 293170	Thailand Borrowers/293170	Edwin Ching Him Wong
LIQ	TWD 293140	Taiwanese Borrowers/293140	Edwin Ching Him Wong
ITS	077008175	PTG CMBS (NCF)	UNASSIGNED
OTH	GFSADJ29694		Mark Gabbay
LIQ	JPY 296940	Japanese Borrowers/296940	Mark Gabbay
ITS	071004840	PTG KRW BONDS/183	Mark Gabbay
ITS	072009921	MAEWHA-PTG KRW BONDS	Mark Gabbay
ITS	077009652	BONDS IN RE	Mark Gabbay
OTH	GFSADJ20020		Bernard YK Lau

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	GFSADJ20387		Thomas M. Pearson
OTH	GFSADJ20388		Thomas M. Pearson
OTH	GFSADJ20399		Thomas M. Pearson
OTH	GFSADJ21952		Charles Rubin
OTH	GFSADJ22486		Jason Dunn
OTH	GFSADJ23039		Jason Dunn
OTH	GFSADJ25028		Mark Gabbay
OTH	GFSADJ26535		Thomas M. Pearson
OTH	GFSADJ28596		Thomas M. Pearson
OTH	GFSADJ28693		Mark Gabbay
OTH	GFSADJ29136		Charles Rubin
OTH	GFSADJ29355		Jason Dunn
OTH	GFSADJ29695		Minoru Yonekura
OTH	GFSADJ29955		Bernard YK Lau
OTH	GFSADJ40853		Mark Gabbay
OTH	GFSADJ40861		Jason Dunn
OTH	GFSADJ41233		Charles Rubin
OTH	GFSADJ43642		Thomas M. Pearson
OTH	GFSADJ43872		UNASSIGNED
OTH	GFSADJ43905		Andrew W Au
OTH	GFSADJ46413		Charles Rubin
OTH	GFSADJ46417		Charles Rubin
OTH	GFSADJ46675		Charles Rubin
OTH	GFSADJ46888		Charles Rubin
OTH	GFSADJ70094		Thomas M. Pearson
LIQ	JPY 436420	Japanese Borrowers/436420	Thomas M. Pearson
LIQ	KRW 286930	Korean Borrowers/286930	Mark Gabbay
LIQ	KRW 293740	Korean Borrowers/293740	Mark Gabbay
LIQ	PTG-T200200	PTG - Tokyo/200200	Bernard YK Lau
LIQ	PTGAL219520	PTG - ASIA LCPI UK BRANCH/2195	Charles Rubin
OTH	PTGOTHER		Charles Rubin
LIQ	PTGTH468880	PTG - Thailand/468880	Charles Rubin
LIQ	AUDRA417840	Richard Ash/417840	UNASSIGNED
OTH	GFSADJ21541		UNASSIGNED
OTH	GFSADJ22487		UNASSIGNED
OTH	GFSADJ25858		UNASSIGNED
OTH	GFSADJ25862		UNASSIGNED
OTH	GFSADJ40858		UNASSIGNED
OTH	GFSADJ40862		UNASSIGNED
OTH	GFSADJ41479		UNASSIGNED
OTH	GFSADJ43244		UNASSIGNED
OTH	GFSADJ43305		UNASSIGNED
OTH	GFSADJ43390		UNASSIGNED
OTH	GFSADJ43598		UNASSIGNED
OTH	GFSADJ46474		UNASSIGNED
LIQ	PTG-T215410	PTG - Tokyo/215410	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	PTG-T224870	PTG - Tokyo/224870	UNASSIGNED
ITS	07100BG03	ASIA MCD RETAINED INTEREST	UNASSIGNED
OTH	STFMCDALL45089		Carlos M. Manalac
OTH	STFMCDALL45087		UNASSIGNED
ITS	071003362	MBS(TOKYO ONE)	Carlos M. Manalac
OTH	GFSADJ22401		Carlos M. Manalac
OTH	GFSADJ49044		Carlos M. Manalac
ITS	077009595	CORP MORTGAGE	Tomohiro Mikajiri
OTH	MTMA		Tomohiro Mikajiri
ITS	076000439	CORPORATE BONDS FOR ABCP FUBON	UNASSIGNED
OTH	GFSADJ26709		Carlos M. Manalac
OTH	GFSADJ40820		Patrick J. Kaye
LIQ	KRW 482210	Korean Borrowers/482210	HAN CH
LIQ	TWD 217820	Taiwanese Borrowers/217820	Chao Hua Eric Lin
OTH	&FXLBSF23955		UNASSIGNED
ITS	071004287	CDOBOND59	MICHAL OULIK
ITS	072000763	CDOLDNBONDS	MICHAL OULIK
ITS	072002512	SECOND MKT MAKING	MICHAL OULIK
ITS	072004450	26510 CDO TEMP	GEORGES ASSI
ITS	072004Y32	CDOLBIEBOND	MICHAL OULIK
ITS	072006CC1	CDONYBONDS	MICHAL OULIK
ITS	0740081X1	CDORELV_LON_BOND	GEORGES ASSI
ITS	076003482	29729_TREASURY_LGR	MICHAL OULIK
ITS	077008753	29729 TREASURY LED	MICHAL OULIK
TMS	93111997	OLD ACCOUNT	MICHAL OULIK
LIQ	CDOL 259650	CDO LOANS/259650	MICHAL OULIK
LIQ	CDOL 297290	CDO LOANS/297290	MICHAL OULIK
OTH	GFS26510CDOJV		MICHAL OULIK
OTH	GFS29729CDOJV		GEORGES ASSI
OTH	GFS29729SFDMTM		GEORGES ASSI
OTH	GFS29730FIN46		GEORGES ASSI
ITS	072006YN3	50078CDOEQBONDITS	Marc Ross Steinberg
ITS	072006P94	CH CPPI BND LBSF	Daniel Hersson-Ringskog
ITS	071004B61	CRD HYBRID BONDS	DANIEL HERSSON-RINGSKOG
ITS	0720039B4	CRD HYBRID BONDS	DANIEL HERSSON-RINGSKOG
ITS	0720028Q4	PRI MAN CDO BOND	Catherine Jane Price
LIQ	CDOL 219590	CDO LOANS/219590	Catherine Jane Price
LIQ	CDOL 402180	CDO LOANS/402180	Catherine Jane Price
LIQ	CDOL1219590	Primary Managed CDO LOAN1/2195	Catherine Jane Price
LIQ	CDOL2219590	Primary Managed CDO LOAN2/2195	Catherine Jane Price
LIQ	ILLIQ484940	ILLIQ - Illiquids Loan Book (L	L FAVERO
ITS	072007974	CDO SEC BONDS	TAVARES
ITS	0710025B1	SP LBIE BOND BOOK	JONATHAN HACON
ITS	07300P1D8	SP-LBCS BONDS	JONATHAN HACON
ITS	0740057Z6	AGY COMMODITY LINK	JONATHAN HACON
LIQ	FRL 208370	FRL/208370	KAHN

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	FRL 480960	FRL/480960	KAHN
LIQ	FRL 510570	FRL/510570	KAHN
LIQ	FRL 510730	FRL/510730	KAHN
OTH	IBCEDHGHDGLNS		UNASSIGNED
LIQ	SUMIB208370	SUMITOMO BUYBACK/208370	UNASSIGNED
LIQ	SUMIB510730	SUMITOMO BUYBACK/510730	UNASSIGNED
LIQ	FRL 218650	FRL/218650	RICHARD HOWELL
LIQ	AGEN 208400	Agency/208400	RICHARD HOWELL
LIQ	SYND 219800	IBD Shared Positions/219800	MCDADE
LIQ	SYND 510620	IBD Shared Positions/510620	RICHARD HOWELL
OTH	&CORPORATE		UNASSIGNED
ITS	074002262	ARBITRAGE-WADHWANI	NON BUSINESS LINE PROP
ITS	071000F08	ROMANIA BONDS 1	O Buyukkayali (Romania)
ITS	0710015D9	BONDS SOUTH AFRICA	Timothy Page
ITS	0710015R8	BONDS CZECH GB	Timothy Page
ITS	0710015V9	BONDS HUNGARY GB	Timothy Page
ITS	0710016S5	KA BONDS BILLS	K ACANAL (NEW)
ITS	071002JV2	GB EXOTIC LBIE	A Yigitbasioglu (MTN)
ITS	071002WT2	DK BOND ITS LBIE	Daniel Jakub Krzanicki
ITS	072003353	RG SAUDI HEDGE	Daniel Jakub Krzanicki
ITS	074002106	EVRO SYN RUSSIA	Greg Gentile
ITS	074007691	EMG LATIN	Greg Gentile
ITS	078000783	EUR FUT & BONDS PS	Daniel Jakub Krzanicki
OTH	GFS27521DVMTM		EMGLM
OTH	&IRFX36120		KERIM ACANAL
TMS	93113063	R GIBBIN'S EQUITY OPTIONS	DEPARTED
ITS	0710000B0	FUND DERIVS JV	VEZIE
ITS	073001091	FUND DERIV JV CASH	VEZIE
ITS	077005908	FUNDS LBF NEW ISSU	VEZIE
ITS	077005916	FUNDS TRADING ACC	VEZIE
ITS	077005924	FUNDS TRAD MAN ACC	VEZIE
ITS	078001708	FUND DERIVS JV	VEZIE
OTH	GFS20193FDJV		VEZIE
ITS	0710007J6	LGDF2245-61	VEZIE - SPV
ITS	0710007K3	MOM2175-61	VEZIE - SPV
ITS	0710007L1	LGDF2129/61	VEZIE - SPV
ITS	0710007R8	LBGDIRI_100	VEZIE - SPV
ITS	0710008N6	MOMENTUM II - 2368	VEZIE - SPV
ITS	0710008P1	KGAL	VEZIE - SPV
ITS	0710008R7	EFG EUROBANK 2541	VEZIE - SPV
ITS	0710009W5	ALPHA INDEX IV RES	UNASSIGNED
ITS	0710009X3	CZK MOM 4423 CPPI	UNASSIGNED
ITS	071000Q22	BAYERN CPPI/61	UNASSIGNED
ITS	071000Q48	CALIBURN CPPI/61	UNASSIGNED
ITS	071000QG1	POALIM CPPI/61	UNASSIGNED
ITS	071000QH9	YAMAGATA CPPI/61	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	071000QL0	CZK MOMENTUM	UNASSIGNED
ITS	071000QY2	BIO PROJECT CPPI/6	UNASSIGNED
ITS	071000RH8	GOTTEX KEBYAR/61	UNASSIGNED
ITS	0710036D4	FUND DERIVS JV	UNASSIGNED
ITS	073004491	HFRX/61	VEZIE - SPV
ITS	0740031W4	CRCA CPPI/61	UNASSIGNED
ITS	0740031Y0	FORTIS/61	UNASSIGNED
ITS	077007987	ACE/61	VEZIE - SPV
ITS	0710019M5	FOUCHET BD & SWAP	Pierre Fouchet
ITS	072004F90	PIERRE FOUCHET US	Pierre Fouchet
ITS	074001371	US AGENCIES	TIM HAWKINS
MTS	G1CC	CASH - INV	THOMAS SIEGMUND
MTS	G1DV	LONDON CASH	DIEGO URRA
MTS	G1LW	LONDON CASH	Gautam Chandrasekharan
MTS	GAM0	DOYAL-MTS	Chris Doyal
MTS	GAZO	TRADING BOOK	Will Faison
MTS	GM8C	KORANTZOPOULOS - MTS	PANOS KORANTZOPOULOS
MTS	GMPO	PROP TRADING	Will Faison
OTH	&GOVARVSL		UNASSIGNED
ITS	0710019H6	LERICHE GOVT BONDS	Thomas Edgard Leriche
ITS	0710021Y5	GC PERIPHERALS	Gautam Chandrasekharan
ITS	0710029F8	LANDOLFI GOVT BOND	Francesco Landolfi
ITS	071002VR7	LANDOLFI GOVT SHOR	Francesco Landolfi
ITS	0720037W0	THOMAS LERICHE FR	Thomas Edgard Leriche
ITS	0720037X8	THOMAS LERICHE EUR	Thomas Edgard Leriche
ITS	0720041T1	KORANTZOPOLOUS ASW	PANOS KORANTZOPOULOS
ITS	074002205	OPTIONS 19	E-COMMERCE
ITS	074007667	DEM ARB 4	GARY SAY
ITS	074007675	AGENCIES MKT MAKIN	PIERRE FOUCHET
ITS	076004589	ARBITRAGE 1	PANOS KORANTZOPOULOS
ITS	076008192	TREGGIARI/ARBITRAGE	SHU YANG
ITS	076008200	ORIGINATION - EUR	SEBASTIEN ROSSET
ITS	076008242	EURO GOVTS	Gautam Chandrasekharan
ITS	076008267	EURO GOVTS	GARY SAY
ITS	076008275	ASSET SWAP	PIERRE FOUCHET
ITS	077005239	EURO GOVTS TRDG	SHU YANG
ITS	078000999	GC FRONT END	Gautam Chandrasekharan
OTH	GFS26043DVMTM		UNASSIGNED
ITS	0720034S2	GILT TRADING	TIM HAWKINS
ITS	0720034T0	PROP TRADING	TIM HAWKINS
ITS	073002669	GILT MARKET MAKING	MARTIN CROSS
ITS	074001538	MC GILT TRADING	MARTIN CROSS
ITS	074002320	INDEX LINKED	SEAN DAVIES
ITS	076005396	CONVERSIONAL GILTS	SEAN DAVIES
OTH	&LIQUIDITYPROP		UNASSIGNED
ITS	072004T95	RIBBINS PROP LBIE	Matthew Barnett

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	072006588	LONDON RATES PROP	FRASER DANBURY
ITS	074001488	ARBITRAGE	FRASER DANBURY
ITS	074008319	ITALIAN LIRA #6	WILKINSON
LIQ	ERMTE485720	ERMTE - Emerging Rates Markets	CHRIS CECERE EM
ITS	071001796	EAST MERCHANT	SPV TRADER
ITS	071001820	BDM TRADE	SPV TRADER
ITS	072009459	FUND DERIV HEDGES	VEZIE
ITS	073000846	FD ASSET SWAP	VEZIE
ITS	073004053	GAIM1311	VEZIE - SPV
ITS	073004061	GAIM1397	VEZIE - SPV
ITS	073004079	GAIM1403	VEZIE - SPV
ITS	074000308	DERV LDN NON DOLLAR	VEZIE
ITS	077005700	GAIM1432	VEZIE - SPV
ITS	077005726	LBGD1461	VEZIE - SPV
ITS	077005775	PUSAN	VEZIE - SPV
ITS	077005783	RMF	VEZIE - SPV
OTH	GFS29478DVMTM		UNASSIGNED
ITS	078002CC4	INDEX 2 198 BONDS	Chris Cecere
ITS	072004YY4	EUR SECOND (460)	TEMEL/COOKE/VISWANATHAN
ITS	074007352	OPTIONS 25	TEMEL/COOKE/VISWANATHAN
ITS	071002W21	146	MIKLAVCIC/PHOA
ITS	072004GK4	INFLATION BOND	MIKLAVCIC/PHOA
ITS	072004NW0	INFLATION SEC	MIKLAVCIC/PHOA
ITS	072006Y94	40382 144 SUMM	MIKLAVCIC/PHOA
ITS	074008244	ITALIAN LIRA #1	MIKLAVCIC/PHOA
MTS	6A3W	OPTION MTS BONDS	MIKLAVCIC/PHOA
ITS	074008269	AFF DEBT ITL #1	KIERAN HIGGINS
ITS	076008762	461 BOND TRADING	KIERAN HIGGINS
ITS	078005196	STRUCTURED BOND WS	KIERAN HIGGINS
MTS	6AMB	110 ITS	KIERAN HIGGINS
OTH	GFS26374DVMTM		UNASSIGNED
ITS	071004FZ3	LONDON OPTIONS 160	DANIEL COLOMBI
ITS	072006ZQ5	220 LBSF ITS	CEKI BOZ
MTS	6AHB	INFLATION INDEX BOND-COLOMBI	DANIEL COLOMBI
ITS	072006JF7	46427 IRP CRED EUR	CHRIS CECERE
LIQ	HYCVL464230	HYCVL- High Yield Credit Valua	Chris Cecere
ITS	071002G00		TULUG TEMEL
ITS	072006XS3	STRAT EXOTICS 210	TULUG TEMEL
ITS	0710021L3	JON ROWE JGB REPO	Jonathan Bernard Rowe
ITS	071004H99	LONDON BONDS 026	Mehdi Majoul
ITS	072008410	SYNDICATES DERIVS	Jonathan Bernard Rowe
ITS	0730083V4	LONDON BONDS TH/59	HEENAN
ITS	074008020	LEHMAN BROS SPECIAL FINANCING	Mehdi Majoul
ITS	074008038	DAREK GOVERNMENTS	HAIG
ITS	074008046	NEW YORK ASSET SW	HAIG
ITS	078001682	LONDON GBP SWP/075	SINGH

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078006079	OTC MRGN COLLAT	UNASSIGNED
OTH	GFS26964DVMTM		UNASSIGNED
ITS	072004CC6	GLOBAL STRUCTURED	USD EXOTICS
ITS	072004FQ2	USD SECONDARY	USD EXOTICS
OTH	GFS29272DVMTM		ROHATGI
ITS	074008376	CREDIT VOL BONDS	PETER DUENAS
ITS	076001023	CRD VOL DFT SWAPTS	PETER DUENAS
ITS	076001031	CREDIT VOL DFS	PETER DUENAS
ITS	076001049	CREDIT VOL IDX DFS	PETER DUENAS
ITS	0780011V6	FORD LBSF EQUITY	PETER DUENAS
OTH	&FXLBIE24817		PETER DUENAS
ITS	071000186	EUROPEAN AUTOS	GJOHN
ITS	071000228	TELECOMS-HIGH BETA	GJOHN
ITS	071002B81	24817SNRFINITS	Jonathan G Ford
ITS	071004071	BNKBND59	SANDEEP RATTAN
ITS	071004BM6	29734GBPITSABS	DANARA
ITS	071004CY9	29734EURXOVERITS	NASSER
ITS	071004FQ3	29734INSURANCEITS	MAYES
ITS	072004229	25700INDMCDSCASHBO	PETER DUENAS
ITS	072004D27	24817FINBACKITS	MAYES
ITS	072004D43	24817PREFITS	MAYES
ITS	0720097J6	24817GBPITSFIN	MATT BENNIE
ITS	0720097M9	24817GBPPITSAAA	MATT BENNIE
ITS	0720097R8	24527GBPCDSABS	MATT BENNIE
ITS	0720097X5	24817GBPITSTMT	MATT BENNIE
ITS	0720098B2	24817GBPPITSAUTO	MATT BENNIE
ITS	0720098J5	24817GBPITPROP	MATT BENNIE
ITS	0720098S5	CTE ROYAL BLUE	PETER DUENAS
ITS	0720099P0	24817GBPUTILITYITS	MATT BENNIE
ITS	074007121	SHORT 99'S	MAYES
ITS	076004464	SCT- CONVERTIBLES	Danara Sarsenbaeva
ITS	076007525	STERLING CORPORATE	MATT BENNIE
ITS	077004919	29734TELELOWITS	NASSER
ITS	077008464	29734INDOTHERBND	DUENAS
ITS	0780012D5	CORP HYBRIDS LBSF	Deighton
ITS	0780012G8	MEDIA LBSF BOND	Deighton
ITS	0780016J8	D.M.JV LBSF ITS AC	Deighton/Mayes
ITS	078003233	29734UTILITIESBND	Sarfaraz Merali
TMS	93111059	HONG KONG FIXED INC WASH	PETER DUENAS
OTH	GFS24817DVMTM		PETER DUENAS
LIQ	HGCTE297340	High Grade Credit Trading Euro	PETER DUENAS
ITS	072008527	PREFERRED - CAPITAL SECURITIES	SYNDICATE
ITS	074000878	SYNDICATE FRNS	SYNDICATE
ITS	074000910	SYNDICATE NON USD	SYNDICATE
ITS	071004824	US CP	JOHN FORD
ITS	071004832	US CP JV	JOHN FORD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0720041C8	NEW MTNS & FRNS	JOHN FORD
ITS	073001919	SECONDARY MTNS	MTNS
ITS	074007071	NON USD CP	JOHN FORD
OTH	&FXLBIE43643		DZ/ESPOSTI
OTH	&OBLBIE25271		DZ/ESPOSTI
ITS	071001911	HY BONDS CHEM	D. ESPOSTI
ITS	071001937	HY BONDS AUTO	D. ESPOSTI
ITS	071001952	HY BONDS FOOD	D. ESPOSTI
ITS	0720019N2	43644ZER_HYBONDSIT	SHAHAR ZER
ITS	0720019R3	43644NYJVITS	D. ESPOSTI
ITS	072006LG2	HYBOND LBSF/STAN	ALLOWAY/ZER
ITS	074007303	43644HYBONDSITS	B.DZIEDZIECH
ITS	076007376	HY BONDS CABLE	B.DZIEDZIECH
LIQ	HGCTE467580	High Grade Credit Trading Euro	B.DZIEDZIECH
ITS	078002BY7	MSIND BONDS	M.SRBA
LIQ	DSTDR500530	HY Derivatives Cash Loans/5005	Robert Alloway/John Cortese
ITS	071002018	HY DIST TELCO	B_DZIEDZIECH
ITS	071002026	HY DIST CABLE	SHAHAR ZER
LIQ	AIRLE469750	Aircraft Leasing/469750	B_DZIEDZIECH
LIQ	DSTRD259990	DSTRD/259990	B_DZIEDZIECH
LIQ	DSTRD289510	DSTRD/289510	B_DZIEDZIECH
ITS	072004T87	HY DISTRESSED LOAN	Robert Z. Dziedziech
LIQ	DIS-S209980	Distressed (Sourcing)/209980	Robert Z. Dziedziech
LIQ	DSTRD209980	DSTRD/209980	Robert Z. Dziedziech
LIQ	DSTRD495500	DSTRD/495500	Robert Z. Dziedziech
ITS	07300BCP0	HY EUR MGT PRIVEQT	Guy_Moar
LIQ	SYND 208390	IBD Shared Positions/208390	RICHARD HOWELL
LIQ	SYND 219690	IBD Shared Positions/219690	RICHARD HOWELL
LIQ	SYND 219790	IBD Shared Positions/219790	RICHARD HOWELL
LIQ	SYND 272970	IBD Shared Positions/272970	RICHARD HOWELL
LIQ	BELGI478340	BELGIAN NPLs/478340	Guy R. Moar
LIQ	NPL 450160	Non Performing Loans/450160	Guy R. Moar
LIQ	PAR-S209970	Par (Sourcing)/209970	DZIEDZIECH/ZER
LIQ	PAR-S217130	Par (Sourcing)/217130	Robert Z. Dziedziech
LIQ	PLT 202810	Par Loan Trading/202810	DZIEDZIECH/ZER
LIQ	PLT 209970	Par Loan Trading/209970	DZIEDZIECH/ZER
LIQ	PLT 217130	Par Loan Trading/217130	Robert Z. Dziedziech
ITS	0710039D1	ASIA1 EMG CDS	Debashish Dutta Gupta
ITS	0710039F6	EASTERN EURPE1 EMG	Debashish Dutta Gupta
ITS	0710039H2	MIDDLE EAST AFRIC1	Debashish Dutta Gupta
ITS	0710039J8	RUSSIA 1 EMG CDS	Debashish Dutta Gupta
ITS	0710039K5	TURKEY 1 EMG CDS	Debashish Dutta Gupta
ITS	0780018P2	25937 RUSSIA AN	Anthony Nahum
ITS	0780018Q0	25937 SMLL BSKT DD	Debashish Dutta Gupta
ITS	072000BH4	HY TURKISH NPL EQ	Guy R. Moar
ITS	072000BP6	POLISH HY NPL	Guy R. Moar

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	NPL 465070	Non Performing Loans/465070	Guy R. Moar
ITS	071002LX5	HY EMG LBIE	SHAHAR ZER
ITS	072004T38	HY PROP TRADING	K. KUMAR
LIQ	DSTRD218860	DSTRD/218860	K. KUMAR
OTH	&MGV		James C. Blakemore
ITS	072004RL0	CMBS PROP BOOK	UNASSIGNED
ITS	072009038	FR/FL RUBY FINANCE	J BLAKEMORE
ITS	072009616	CMBS NEW ISSUE	BRETT OLSON
ITS	074000704	LOAN TRADING	J BLAKEMORE
ITS	074001462	CMBS SECONDARY	ALEKSANDER PETROV
ITS	076001494	RUBY FINANCE STAR	J BLAKEMORE
ITS	077009363	RUBY FINANCE STAR	J BLAKEMORE
LIQ	JBSNR414910	James Blackmore/414910	UNASSIGNED
LIQ	LBFJB484750	LBFJB - Lehman Brothers Financ	UNASSIGNED
LIQ	RMEZ 411190	Real Estate Mezz loan/411190	James C. Blakemore
LIQ	RSNR 208020	Real Estate Senior Ln/208020	James C. Blakemore
LIQ	RSNR 217510	Real Estate Senior Ln/217510	UNASSIGNED
LIQ	RSNR 217520	Real Estate Senior Ln/217520	UNASSIGNED
LIQ	RSNR 217540	Real Estate Senior Ln/217540	UNASSIGNED
LIQ	RSNR 217560		UNASSIGNED
LIQ	RSNR 217580	Real Estate Senior Ln/217580	UNASSIGNED
LIQ	RSNR 254720	Real Estate Senior Ln/254720	J BLAKEMORE
LIQ	RSNR 408240	Real Estate Senior Ln/408240	James C. Blakemore
LIQ	RSNR 411190	Real Estate Senior Ln/411190	James C. Blakemore
LIQ	RSNR 415220	Real Estate Senior Ln/415220	James C. Blakemore
LIQ	RSNR 419910	Real Estate Senior Ln/419910	James C. Blakemore
LIQ	RSNR 419920	Real Estate Senior Ln/419920	James C. Blakemore
LIQ	RSNR 463620	Real Estate Senior Ln/463620	James C. Blakemore
LIQ	RSNR 465180	Real Estate Senior Ln/465180	UNASSIGNED
OTH	&GOLFFIN46		J BLAKEMORE
OTH	&HARLEYFIN46		J BLAKEMORE
ITS	071000392	THL PURE EQUITY	J BLAKEMORE
ITS	071000400	THL SH LOAN	J BLAKEMORE
ITS	071000H06	LBROS (SWEDEN) ITS	James C. Blakemore
ITS	071003750	LB (PTG) LTD LOANS	J BLAKEMORE
ITS	071003776	PTG EQUITY NO 1	J BLAKEMORE
ITS	071003784	PTG EQUITY NO2	J BLAKEMORE
ITS	071004568	TP JERSEY DUMMY EQ	J BLAKEMORE
ITS	071004659	FINANCING 0183	James C. Blakemore
ITS	072000BG6	LB UK RE HLDGS EQU	UNASSIGNED
ITS	072004724	PCML TRADING	J BLAKEMORE
ITS	074004045	MBS-PRIN TX EQUITY	J BLAKEMORE
ITS	076001858	COLOMBES EQUITY	James C. Blakemore
ITS	076002KK2		UNASSIGNED
ITS	077000412	EUROPEAN MBS PT/99	J BLAKEMORE
ITS	077009306	MABLE	J BLAKEMORE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	RMEZ 217600	Real Estate Mezz loan/217600	UNASSIGNED
LIQ	RMEZ 218610	Real Estate Mezz loan/218610	UNASSIGNED
LIQ	RMEZ 253780		J BLAKEMORE
LIQ	RMEZ 258340	Real Estate Mezz loan/258340	J BLAKEMORE
LIQ	RMEZ 408050	Real Estate Mezz loan/408050	J BLAKEMORE
LIQ	RMEZ 408810	Real Estate Mezz loan/408810	J BLAKEMORE
LIQ	RMEZ 415240	Real Estate Mezz loan/415240	James C. Blakemore
LIQ	RMEZ 431800	Real Estate Mezz loan/431800	J BLAKEMORE
LIQ	RMEZ 438150	Real Estate Mezz loan/438150	James C. Blakemore
LIQ	RSLN 291500	RE SH loan note/291500	J BLAKEMORE
LIQ	RSNR 223340	Real Estate Senior Ln/223340	J BLAKEMORE
LIQ	NPL 455600	Non Performing Loans/455600	J BLAKEMORE
LIQ	NPL 463830	Non Performing Loans/463830	James C. Blakemore
ITS	071003206	LBB EUR FINANCE	UNASSIGNED
ITS	071003214	LBB USD FINANCE	UNASSIGNED
ITS	071001051	FFT BTB FID GOVT	SALES/RESEARCH/ADMIN
ITS	0710000T1	ELQ -PREFERRED	AMANY ATTIA
OTH	&PREFER		AMANY ATTIA
OTH	&SPML		AMANY ATTIA
ITS	072009624	ABS SYNDICATE	ALEX MADDOX
ITS	071004FJ9	49099 ABS PROP ITS	ALEX MADDOX
ITS	0720044K7	LUSITANO MORTGAGES	ALEX MADDOX
ITS	072004DL5	EUR CASH ACCOUNT	UNASSIGNED
ITS	074001363	EURO ABS	ALEX MADDOX
LIQ	LIBPS418510	LIBPS- Peter Sugarman/418510	UNASSIGNED
LIQ	SWHS 250370	SF Warehouse facility/250370	ALEX MADDOX
LIQ	SWHS 278230	SF Warehouse facility/278230	ALEX MADDOX
LIQ	SWHS 283840	SF Warehouse facility/283840	ALEX MADDOX
LIQ	SMFKK487310	SMFKK - Stepstone Mortgages Fu	UNASSIGNED
LIQ	SMFLK487330	SMFLK - Stepstone Mortgages Fu	UNASSIGNED
OTH	&MORTGAGES		UNASSIGNED
OTH	&LMCSPF5		AMANY ATTIA
ITS	072000BK7	WARRANTS & OPTS	UNASSIGNED
ITS	072000BV3	SHARE CAPITAL IN A	UNASSIGNED
ITS	072005515	SPML GOODWILL	ALEX MADDOX
ITS	072005523	SPML SH LOAN	ALEX MADDOX
ITS	072006CB3	CAPS ON FUNDING TR	UNASSIGNED
ITS	074004086	STRUCTURE FIN OUTR	ALEX MADDOX
ITS	078005519	STRUC FIN LBIE	ALEX MADDOX
LIQ	ALTEA479460	ALTEA LOAN TO SY SRL/479460	UNASSIGNED
LIQ	CASA 495920	CASA/495920	UNASSIGNED
LIQ	CASA 498050	CASA/498050	UNASSIGNED
LIQ	JSWID488240	JSWID (Joshua Swidler)/488240	Joshua E. Swidler
LIQ	LBCAS479470	LB BANKHAUS MB TO ALTEA/479470	UNASSIGNED
LIQ	SECTR287250	SECTR/287250	ALEX MADDOX
ITS	072000BF8	CIRENE - LBUKRE	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	072000BJ0	ATLANTIS - LBUKRE	UNASSIGNED
ITS	072000BT8	ATLANTIS-2-LBUKRE	UNASSIGNED
ITS	072000DD1	WHITESTAR	UNASSIGNED
LIQ	CPATR450210	CPATR/450210	CHRIS PATRICK
LIQ	NPL 215210	Non Performing Loans/215210	UNASSIGNED
LIQ	NPL 217620	Non Performing Loans/217620	UNASSIGNED
LIQ	NPL 450460	Non Performing Loans/450460	UNASSIGNED
LIQ	NPL 450760	Non Performing Loans/450760	UNASSIGNED
LIQ	NPL 478040	Non Performing Loans/478040	UNASSIGNED
TMS	9311750013	NB ASSET MANAGEMENT ERROR A/C	UNASSIGNED
TMS	9311570213	LEHMAN BROTHERS MOXY ALLOC	UNASSIGNED
TMS	9311553516	BOSTON AVG PX ACCOUNT	UNASSIGNED
TMS	9311561410	BOSTON (031) AVG PX ACCOUNT	UNASSIGNED
TMS	9311553219	CHICAGO AVG PX ACCOUNT	UNASSIGNED
TMS	9311553318	DALLAS AVG PX ACCOUNT	UNASSIGNED
TMS	9311560917	PALM BEACH AVG PX ACCOUNT	UNASSIGNED
TMS	9311520010	PHILADELPHIA MOXY AVG PRICE	UNASSIGNED
TMS	9311560115	SAN FRANCISCO AVG PX ACCOUNT	UNASSIGNED
TMS	9311553417	MIAMI AVG PX ACCOUNT	UNASSIGNED
OTH	NBSEEDALT		UNASSIGNED
OTH	LBAIM		UNASSIGNED
OTH	GLOMACMTM		UNASSIGNED
OTH	LIBERTY		UNASSIGNED
TMS	59800030	LB1 GROUP INC	UNASSIGNED
TMS	95122800	LBI HIGH YIELD BOND FUND LLC	UNASSIGNED
OTH	ARSOTHER		UNASSIGNED
OTH	CREDITARB		UNASSIGNED
OTH	INVLIBERTY		UNASSIGNED
OTH	LBAIMMTM		UNASSIGNED
OTH	MARKETNEUTRAL		UNASSIGNED
OTH	NBTECHMTM		UNASSIGNED
OTH	H2CREDIT		UNASSIGNED
OTH	SKYBRIDGE		UNASSIGNED
OTH	DESHAW		UNASSIGNED
OTH	OSPRAIE		UNASSIGNED
OTH	OSPRAIEINV		UNASSIGNED
TMS	93112590	NEUBERGER BERMAN FACILITATION	UNASSIGNED
MTS	GABJ	NEUBERGER ALLOCATIONS	UNASSIGNED
OTH	&NBGW		UNASSIGNED
OTH	&NBO		UNASSIGNED
OTH	&MSSI		UNASSIGNED
OTH	&LCI		UNASSIGNED
OTH	CORPCASH2		UNASSIGNED
MTS	GA8L	LINCOLN CAPITAL GOVT AGY	UNASSIGNED
OTH	IAMOTHERPROD		UNASSIGNED
OTH	NBHY1		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&LCMM		UNASSIGNED
OTH	CORPCASH		UNASSIGNED
OTH	CORPCASH1		UNASSIGNED
OTH	&NBFUNDS		UNASSIGNED
OTH	NBFUNDSSEED		UNASSIGNED
OTH	NBLLCSEED		UNASSIGNED
OTH	&NBCI		UNASSIGNED
OTH	&NBFI		UNASSIGNED
TMS	93115100	NB ASSET MANAGEMENT ALLOCATION	UNASSIGNED
OTH	PIMEMPLYELOAN		UNASSIGNED
TMS	9311560313	NY WFC AVG PX ACCOUNT	UNASSIGNED
TMS	93117306	LEHMAN BROTHERS INC	UNASSIGNED
TMS	9311775317		UNASSIGNED
TMS	93120387	NEW YORK RISK ARB AVG PRICE	UNASSIGNED
OTH	GFSADJ00306		UNASSIGNED
TMS	93117017	LEHMAN BROTHERS	UNASSIGNED
TMS	93115604	LOS ANGELES AVG PX ACCOUNT	UNASSIGNED
TMS	9311560412	LOS ANGELES AVG PX ACCOUNT	UNASSIGNED
TMS	93117525	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93117733	LEHMAN BROTHERS INC	UNASSIGNED
OTH	&ERRAP		UNASSIGNED
OTH	&CORP5PRV		UNASSIGNED
OTH	&17Y		GORAN PULJIC
ITS	073001042	CDO EQUITY FUND NO	UNASSIGNED
TMS	93117085	LB CDO PE FUND	GORAN PULJIC
TMS	93117943	LB CDO OPP 2004-4	UNASSIGNED
TMS	93117944	LB CDO OPP 2004-1	UNASSIGNED
TMS	93117945	LB CDO OPP 2004-2	UNASSIGNED
TMS	93117946	LB CDO OPP 2004-3	UNASSIGNED
TMS	93117947	LB CDO OPP II	UNASSIGNED
TMS	95126102	LB1 A/C FOR CDO PRIVATE EQUITY	GORAN PULJIC
MTS	G17Y	CDO PRIVATE EQUITY FD INVESTME	UNASSIGNED
TMS	95121737	PRIVATE EQUITY G-MEZZ	UNASSIGNED
LIQ	HLMEZ477990	Howard Liao/477990	UNASSIGNED
OTH	&MLPPRIVATEAME		UNASSIGNED
OTH	MBFUND#3		UNASSIGNED
OTH	&Z17		UNASSIGNED
OTH	&FOFA		UNASSIGNED
OTH	&SAMKT		UNASSIGNED
OTH	&Z46		UNASSIGNED
OTH	&Z30		UNASSIGNED
OTH	&Z40		UNASSIGNED
TMS	93111402	AVERAGE PRICE	UNASSIGNED
TMS	93115588	LEHMAN BROTHERS BANK	UNASSIGNED
TMS	93117120	LEHMAN BROS	UNASSIGNED
LIQ	HLMEZ560470	Howard Liao/560470	UNASSIGNED

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Source System	Account	Account Name	Trader Name
OTH	&MBASIA		UNASSIGNED
ITS	077004687	MERCH BNK_KINGDEE	UNASSIGNED
ITS	072000086	FUND INC	UNASSIGNED
ITS	072000B01	ALPHA SEED	UNASSIGNED
ITS	072000BL5	ANTIBENCH SEED CAP	UNASSIGNED
ITS	072000BW1	LB COMM PLUS U4	UNASSIGNED
ITS	07400C302	ABNCH SEED CAP 911	UNASSIGNED
ITS	072000B19	RAB MKT CYCLE FND	UNASSIGNED
ITS	072000BQ4	CQS CAP INVEST	UNASSIGNED
ITS	072000BR2	CAPITAL INV IN B/B	UNASSIGNED
ITS	072000BY7	BBAY MULTSTRAT	UNASSIGNED
ITS	072000BZ4	CAP INTEGRATED AM	UNASSIGNED
OTH	GLGIMD		UNASSIGNED
OTH	MBAMIMD		UNASSIGNED
OTH	SAILIMD		UNASSIGNED
ITS	076004076	369 - GLG CONTROL	UNASSIGNED
ITS	072004VJ0	ICG EQUITIES	UNASSIGNED
ITS	078009552	PCS LONDON ECP	UNASSIGNED
TMS	93115610	LONDON AVG PX ACCOUNT	UNASSIGNED
TMS	93117075	LEHMAN BROTHERS INC	UNASSIGNED
ITS	072004526	EURO MEZZ BONDS LB	ENTWISLE, JULIAN
ITS	07300BCN5	EUROMEZZ LB OFFSHR	Julian N. Entwisle
OTH	EUROMEZZ		UNASSIGNED
LIQ	PEMEZ290540	PRIVATE EQUITY MEZZLOAN/290540	ENTWISLE, JULIAN
LIQ	PEMEZ438770	PRIVATE EQUITY MEZZLOAN/438770	Julian N. Entwisle
ITS	07400CC02	EURO MEZZ FUND II	UNASSIGNED
LIQ	EMFNR531040	EMFNR (Nathalie Romang)/531040	UNASSIGNED
ITS	072000BS0	PROJECT FALCON INV	UNASSIGNED
OTH	&REET		UNASSIGNED
OTH	&Z32		X
OTH	&ONF		UNASSIGNED
ITS	077006377	INTERCOM FINANCING	UNASSIGNED
MTS	84Q9	CANADIAN MATCHED BOOK	UNASSIGNED
TMS	93199301	FIRM TRADING MISC	UNASSIGNED
TMS	93199350	LEHMAN BROS	UNASSIGNED
MTS	C1HD	LCPI BANKHAUS C/P	BONDS BORROW
MTS	G12S	AGENCIES	FIRM CAP
MTS	G1FY	REPO	FIRM CAP
MTS	G477	BORROW VS CASH	FIRM CAP
MTS	G47X	SAFEKEEP REPO - RR	FIRM CAP
MTS	G4DX	BORROW VS PLEDGE	BONDS BORROW
MTS	GANY	REVERSE REPO	FIRM CAP
MTS	GDWI	WELLS FARGO BK MINNESOTA N/A	UNASSIGNED
MTS	H47W	CANADA FIRM SHORT GOV	FIRM CAP
MTS	PEANY	REDEMPTION	FIRM CAP
OTH	&SECGRANGEON		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	077009538	LBJ INVESTMENT SECURITIES	UNASSIGNED
ITS	076002781	LBSF CORP. INVEST.	UNASSIGNED
MTS	G153	SHK US DOLLAR YIELD PLUS FUND	COGHLAN
MTS	G17C	MILLENNIUM PARTNERS,L.P.	COGHLAN
MTS	GAM5	THE DRAKE OFFSHORE MASTER FD L	COGHLAN
MTS	GAT3	INTL BANK FOR RECONST & DEVELO	COGHLAN
MTS	GDS3	DEUTSCHE BANK AG LONDON	COGHLAN
MTS	GDVJ	CASTLERIGG MSTR INVEST SOV DBT	COGHLAN
MTS	GMIQ	GOLDMAN SACHS LIQ TRD OPPORT I	UNASSIGNED
MTS	GMXH	FPCM INFLATION LINKED OPPORT F	COGHLAN
MTS	GPGD	THE 3D CAPITAL FUND LTD	UNASSIGNED
MTS	GPXH	FPCM INFLATION LINKED OPPORT F	COGHLAN
MTS	PEDWQ	SAC GLOBAL MACRO FUND LLC	COGHLAN
MTS	PEPJ9	SIGMA FIXED INCOME FUND LTD 1	COGHLAN
OTH	&PBC		UNASSIGNED
ITS	078006467	PB DA OOIC	UNASSIGNED
ITS	0730049S4	CANADIAN BKR NETT2	UNASSIGNED
ITS	0730049T2	CANADIAN BKR NETT1	UNASSIGNED
TMS	93115467	PB STAT ARB AVERAGE PRICE A/C	UNASSIGNED
OTH	&NB1		UNASSIGNED
TMS	93113276	ETF TRADING 1	UNASSIGNED
TMS	93113277	ETF TRADING 2	UNASSIGNED
TMS	93113278	ETF TRADING 3	UNASSIGNED
TMS	93113279	ETF TRADING 4	UNASSIGNED
TMS	93113280	ETF TRADING 5	UNASSIGNED
TMS	93113281	ETF TRADING 6	UNASSIGNED
TMS	93113282	ETF TRADING 7	UNASSIGNED
TMS	93113283	ETF TRADING 8	UNASSIGNED
TMS	93113284	ETF TRADING 9	UNASSIGNED
TMS	93113285	ETF TRADING 10	UNASSIGNED
TMS	93115782	ETF TRADING 11	UNASSIGNED
TMS	93115783	ETF TRADING 12	UNASSIGNED
TMS	93115784	ETF TRADING 13	UNASSIGNED
TMS	93115785	ETF TRADING 14	UNASSIGNED
TMS	93115786	ETF TRADING 15	UNASSIGNED
TMS	93116032	ETF TRADING 16	UNASSIGNED
TMS	93116033	ETF TRADING 17	UNASSIGNED
TMS	93116034	ETF TRADING 18	UNASSIGNED
TMS	93116035	ETF TRADING 19	UNASSIGNED
TMS	93116036	ETF TRADING 20	UNASSIGNED
TMS	93117281	ETF TRADING 21	UNASSIGNED
TMS	93117282	ETF TRADING 22	UNASSIGNED
TMS	93117283	ETF TRADING 23	UNASSIGNED
TMS	93117284	ETF TRADING 24	UNASSIGNED
TMS	93117285	ETF TRADING 25	UNASSIGNED
TMS	93117510	ETF TRADING 26	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117511	ETF TRADING 27	UNASSIGNED
TMS	93117512	ETF TRADING 28	UNASSIGNED
TMS	93117513	ETF TRADING 29	UNASSIGNED
TMS	93117514	ETF TRADING 30	UNASSIGNED
TMS	93117544	ETF TRADING 31	UNASSIGNED
TMS	93117545	ETF TRADING 32	UNASSIGNED
TMS	93117546	ETF TRADING 33	UNASSIGNED
TMS	93117548	ETF TRADING 35	UNASSIGNED
TMS	93117549	ETF TRADING 36	UNASSIGNED
TMS	93117550	ETF TRADING 37	UNASSIGNED
TMS	93117551	ETF TRADING 38	UNASSIGNED
TMS	93117552	ETF TRADING 39	UNASSIGNED
TMS	93117553	TMS IF ETF FUTURE	Saar Levi
TMS	93117650	ETF TRADING 40	UNASSIGNED
TMS	93117651	ETF TRADING 41	UNASSIGNED
TMS	93117652	ETF TRADING 42	UNASSIGNED
TMS	93117653	ETF TRADING 43	UNASSIGNED
TMS	93117654	ETF TRADING 44	UNASSIGNED
TMS	93117655	ETF TRADING 45	UNASSIGNED
TMS	93117656	ETF TRADING 46	UNASSIGNED
TMS	93117657	ETF TRADING 47	UNASSIGNED
TMS	93117658	ETF TRADING 48	UNASSIGNED
TMS	93117659	ETF TRADING 49	UNASSIGNED
TMS	93117909	ETF TRADING 50	UNASSIGNED
TMS	93117911	ETF TRADING 51	UNASSIGNED
TMS	93117915	ETF TRADING 53	UNASSIGNED
OTH	GFSADJ25507		UNASSIGNED
OTH	&I88		UNASSIGNED
TMS	93111522	FORWARD CONV OPT & COMM STK	UNASSIGNED
TMS	93117870	ISL PROP ACCOUNT	UNASSIGNED
OTH	GFSADJ24173		UNASSIGNED
OTH	GFSADJ70721		UNASSIGNED
OTH	GFSADJ27936		UNASSIGNED
OTH	GFSADJ77831		UNASSIGNED
OTH	GFSADJ47612		UNASSIGNED
OTH	JVOLBF		UNASSIGNED
ITS	0710002L6	TU2	MIKE MEYS
ITS	0710002W2	STOCK HEDGE	Thomas Regazzi
ITS	071000D26	CERTIFICATES LBSNV	Thomas Regazzi
ITS	071002VT3	BRL STOCKS	UNASSIGNED
ITS	071004F75	PHZ	MIKE MEYS
ITS	072006D30	CSF	Anand Krishnan
ITS	072006D48	PHZ2	Anand Krishnan
ITS	072006D55	BASKET	Anand Krishnan
ITS	072006J83	SB7	Thomas Regazzi
ITS	073008237	CVSWP	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0730082G8	SB1	Anand Krishnan
ITS	0730082H6	SB6	Thomas Regazzi
ITS	0730082J2	SB3	Anand Krishnan
ITS	0730082K9	SB4	Anand Krishnan
ITS	076001221	MA2-LBSF	UNASSIGNED
ITS	076006402	N2S-LBF	UNASSIGNED
ITS	076007392	MU1	MIKE MEYS
ITS	076007418	LBIESWAPS-LBIE	UNASSIGNED
ITS	077000875	FTSE	MIKE MEYS
ITS	078005345	NY LBIE OPTION A/C	Thomas Regazzi
ITS	078005352	STOXX	UNASSIGNED
ITS	078005360	TLX	Thomas Regazzi
TMS	93113153	MLP PIPES	MIKE MEYS
TMS	93115550	MLPS	Thomas Regazzi
TMS	93117938	CI MLP	Thomas Regazzi
TMS	93920036	LBSF N-NAS	UNASSIGNED
TMS	93920231	LBSF N-PR1	UNASSIGNED
TMS	93920232	LBSF N-PR2	UNASSIGNED
TMS	93920237	PRBK	Thomas Regazzi
TMS	93920238	PRPH	Thomas Regazzi
TMS	93920239	LBSF N-PR8	UNASSIGNED
TMS	93920248	NDX100	UNASSIGNED
TMS	95017501	LBIECOM	UNASSIGNED
TMS	95121001	LB SPECIAL FINANCING N-SP100	Thomas Regazzi
TMS	95121003	LBSF N-PR12	UNASSIGNED
TMS	95121005	LB SPECIAL FINANCING N-B2BNAS	UNASSIGNED
TMS	95121029	ILLIQUID	Thomas Regazzi
TMS	95121043	ETF SPY	Anand Krishnan
TMS	95121572	NDF	MIKE MEYS
TMS	95121638	ETF-INDECIES	MIKE MEYS
TMS	95121642	S5MOVI	Thomas Regazzi
TMS	95121654	S6BANKX	MIKE MEYS
TMS	95121668	HEDGE	Thomas Regazzi
TMS	95121669	ETF DIA	Anand Krishnan
TMS	95121670	WF2	MIKE MEYS
TMS	95121687	ETF IWM	Anand Krishnan
TMS	95121688	ETF MDY	Anand Krishnan
TMS	95121729	ST5	Thomas Regazzi
TMS	95121732	TECH CERT	Thomas Regazzi
TMS	95121740	GOLD QUANTO	Thomas Regazzi
TMS	95121741	RDG	Thomas Regazzi
TMS	95121743	PRMT	Thomas Regazzi
TMS	95121751	PRUT	Thomas Regazzi
TMS	95121752	PRSC	Thomas Regazzi
TMS	95121753	WF11	Thomas Regazzi
TMS	95121754	PRRE	Thomas Regazzi

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95121867	CI ELECTRONIC	Thomas Regazzi
TMS	95121868	STOCK HEDGES	Thomas Regazzi
TMS	95126113	BASKET	Thomas Regazzi
TMS	95126114	BASKET	Thomas Regazzi
TMS	95126115	BASKET	Thomas Regazzi
TMS	95126134	WF7	Thomas Regazzi
TMS	95126171	WF8	Thomas Regazzi
TMS	95126173	S5BEVG	Thomas Regazzi
TMS	95200021	R2500	Thomas Regazzi
TMS	95200022	SPB LOTC SINGLE STOCKS	Thomas Regazzi
TMS	95200023	AX1	Thomas Regazzi
TMS	95200024	CUSTOM INDICES LOTC	Thomas Regazzi
OTH	GFSADJ24084		UNASSIGNED
OTH	GFSADJ26692		UNASSIGNED
OTH	LOTCSPB		Thomas Regazzi
OTH	SWAPRV		UNASSIGNED
ITS	072006F95	TL7	UNASSIGNED
ITS	072006GB9	DB1	UNASSIGNED
ITS	072006LC1	SA2	UNASSIGNED
ITS	0730065M6	TL5	UNASSIGNED
ITS	0730083C6	TL3	UNASSIGNED
ITS	077000073	TL1	UNASSIGNED
ITS	077000107	SA1	UNASSIGNED
TMS	95121552	STAT ARB FLIP	UNASSIGNED
TMS	95121553	STAT ARB FLIP	UNASSIGNED
TMS	95121554	STAT ARB FLIP	UNASSIGNED
TMS	95121555	STAT ARB FLIP	UNASSIGNED
TMS	95121609	STAT ARB FLIP	UNASSIGNED
TMS	95121609	STAT ARB FLIP	UNASSIGNED
TMS	95121611	STAT ARB FLIP	UNASSIGNED
TMS	95121662	STAT ARB FLIP	UNASSIGNED
TMS	95121692	STAT ARB FLIP	UNASSIGNED
TMS	95126143	STAT ARB FLIP	UNASSIGNED
OTH	GFSADJ43387		UNASSIGNED
OTH	GFSADJ43387NO		UNASSIGNED
OTH	&C19		SANDY FLEISCHMAN
OTH	&1B1		UNASSIGNED
OTH	&223		MOONEY
ITS	072004WC4	CDO FINANCING	Sandip Biswas
ITS	073000291	CORP BOND REPO	MOONEY
ITS	078000411	CFU-MEX INVENTORY	MOONEY
ITS	0780015F1		MOONEY
TMS	93111326	CORPORATE INVENTORY TRANS	MOONEY
LIQ	FIN4 233730	Loan Financing 4/233730	Michael Egleston
MTS	G16A	CORPORATE OUTRIGHT	MOONEY
MTS	G47A	INVENTORY - LTRR - RR	MOONEY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G4EI	CORPORATES-SPECIALS	MOONEY
MTS	G4KK	BORROW VS CASH	MOONEY
MTS	GPF5	CDO FINANCING	Sandip Biswas
MTS	GPIP	HY TRAINS 2005-1 REPO	UNASSIGNED
MTS	PE47A	M/B CORPORATES LBIE	MOONEY
MTS	PE4DK	CORPORATE STRUCTURE	MOONEY
MTS	PE4EI	CORPORATES-SPECIALS	MOONEY
MTS	PEPF5	CDO FINANCING	Sandip Biswas
OTH	&ADPMRG		SHAUN LAWRENCE
OTH	&BROKE		LAWRENCE
ITS	071002GL7	M/B EMG ZAR	LAWRENCE
ITS	071002GP8	M/B EMG ILLIQ ASS	UNASSIGNED
ITS	071006324	EMG MATCHED BOOK	LAWRENCE
ITS	07200CP67	SHORTS/DEFICITS	Shaun M. Lawrence
ITS	073000135	REPO TRDG MATCHED	LAWRENCE
ITS	073000531	EMG & SOV MBOOK	LAWRENCE
ITS	074000134	REPO TRDG MATCHED	LAWRENCE
ITS	078006384	EMG & SOV MBOOK BS	LAWRENCE
TMS	93117831	SHORTS/DEFICITS	Shaun M. Lawrence
MTS	G4B7	GC SPREADS	LOHUIS
MTS	G4WZ	REVERSE REPO TO COVER FAIL-RR	LOHUIS
ITS	0740059F8	FUNDING CAD T-BILL	Anish Vasisth / Michael R. Ellsworth
ITS	078005154	CANADA FINANCING	Anish Vasisth / Michael R. Ellsworth
MTS	G4R3	FI-FINANCING MARGIN INTEREST E	LOHUIS
MTS	PE4R3	FI-FINANCING MARGIN INT EXPENS	UNASSIGNED
ITS	073000341	MBS MATCHED BOOK	Michael A. Webb/George V. Van Schaick
MTS	G1HW	JOHN DWIGHT COLLATERAL SWAP	Michael A. Webb/George V. Van Schaick
MTS	G422	MBS MD - RR	Michael A. Webb/George V. Van Schaick
MTS	G45Q	TERM VARIBLE RATES	Michael A. Webb/George V. Van Schaick
MTS	G4HW	JOHN DWIGHT COLLATERAL SWAP	Michael A. Webb/George V. Van Schaick
MTS	G4KI	STRUCTURED FAS133	Michael A. Webb/George V. Van Schaick
MTS	GDVT	DTC-FIN 40 OFFSET	Michael A. Webb/George V. Van Schaick
MTS	GDXZ	MBS BORROW / LEND	Michael A. Webb/George V. Van Schaick
OTH	IBCAMORT		WEBB/LICINI
MTS	P8422	MORTGAGES	Michael A. Webb/George V. Van Schaick
MTS	P8DXZ	MORTGAGES BTB	Michael A. Webb/George V. Van Schaick
MTS	PE422	LBIE MBS MATCHBOOK	Michael A. Webb/George V. Van Schaick
MTS	PE4DA	DRAKE FACILITY	Michael A. Webb/George V. Van Schaick
OTH	&CFUDOD		LOHUIS
MTS	G123	GOV'T O/N MB - INV	SERVIDIO
MTS	G468	BORROW VS CASH	SERVIDIO
MTS	GPZ3	LBI FUTURES MONETIZATION	SERVIDIO
MTS	G12D	OFF THE RUN SWAP HEDGE	LOHUIS/ELLSWORTH
MTS	G155	US TREASURIES	LOHUIS
MTS	G174	SPECIALS - TERM - INV	LOHUIS/LICINI
MTS	G18W	DOLLAR ROLLS	LOHUIS/LICINI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	G1BI	AGENCY OURIGHTS	CROUTIER
MTS	G1CD	DOLLAR ROLLS - KEVIN CROUTIER	CROUTIER
MTS	G1DC	TIPS DOLLAR ROLLS	LOHUIS/ELLSWORTH
MTS	G1DL	DOLLAR ROLLS- DAVE LOHUIS	LOHUIS/LICINI
MTS	G1DY	DOLLAR ROLLS - OFF THE RUN	ELLSWORTH
MTS	G1E0	TED TRADING	Dana M. Calistru
MTS	G1KD	REV/REPO TP MATURITY	CROUTIER
MTS	G1ML	CASH SHORT COUPONS	ELLSWORTH
MTS	G1SA	CASH TREASURIES	Dana M. Calistru
MTS	G1SY	STRIP AND RECONS	Stephen Brown
MTS	G274	SPECIALS - TERM - RE	LOHUIS/LICINI
MTS	G40D	OFF-THE-RUN SPECIALS	ELLSWORTH
MTS	G42D	OFF THE RUN SWAP HEDGE	ELLSWORTH
MTS	G45C	BILL AND COUPON	Ivan W. Shen/Anish Vasisth
MTS	G474	SPECIALS - TERM - RR	LOHUIS/LICINI
MTS	G490	BORROWS VS CASH	Ivan W. Shen/Anish Vasisth
MTS	G4P0	BORROW VS CASH	LOHUIS/LICINI
MTS	G4SK	SPECIALS - AGENCIES - RR	CROUTIER
MTS	G4SX	FAS133-PORTFOLIO 1 REVERSES	CROUTIER
MTS	G4V0	BORROW VS CASH OFF THE RUN	CROUTIER
MTS	G4X0	AGY G/C-BORROW VS CASH	CROUTIER
MTS	G4ZI	BORROW VS CASH	ELLSWORTH
MTS	GAVG	FUTURES VS CASH	LICINI
MTS	GD6L	SPECIALS G/C	LOHUIS/ELLSWORTH
MTS	GM97	GENERAL CASH TRADES	LOHUIS
MTS	GM99	TEDS	LOHUIS
MTS	GP6L	SPECIAL GC BTB	LOHUIS/ELLSWORTH
MTS	P840D	OFF THE RUN SPECIALS	ELLSWORTH
MTS	P8474	SPECIALS TERM	LOHUIS/LICINI
MTS	PE1DL	LBIE DOLLAR ROLL	LOHUIS/LICINI
MTS	PE40D	SPECIALS OFF THE RUN	ELLSWORTH
MTS	PE474	SPECIALS TERM	LOHUIS/LICINI
MTS	PE4SK	LBIE - AGCY-SP-INV	CROUTIER
MTS	PED6L	SPECIALS G/C	LOHUIS/ELLSWORTH
MTS	G42L	LONG TERM REVERSE REPO	Ivan W. Shen/Anish Vasisth
OTH	&AGH		COGHLAN
MTS	GMA4	DERIVATIVE FINANCING	COGHLAN
TMS	95126162	EQUITY INVESTMENT	UNASSIGNED
OTH	&FRED		KEVIN KEMP
OTH	&STOCKHOLM2		KEVIN KEMP
MTS	GAAP	FINANCIAL ENGINEERING TAX DEAL	KEVIN KEMP
ITS	072000CL4	BOULDER - LB UK RE	UNASSIGNED
ITS	0730090B9	HSH-LB2 LTD	UNASSIGNED
ITS	0730090C7	HSH DUMMY-LB2 LTD	UNASSIGNED
ITS	07300BDH7	HSH-LB1 LTD	UNASSIGNED
ITS	07300BDK0	HSH DUMMY-LB1 LTD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	076000835	NOTES PAY/REC	UNASSIGNED
OTH	GFSADJ43097		UNASSIGNED
OTH	&YAS		UNASSIGNED
OTH	&DAF		Tim Wannenmacher
ITS	0730000R3	MC JPY LONG	Tim Wannenmacher
ITS	073007403	STOCK LOAN -LBAC	Tim Wannenmacher
ITS	076005412	EQUITY FINANCE GROUP	Tim Wannenmacher
ITS	078009164	STOCK LOAN -LBAC MARGIN	Tim Wannenmacher
OTH	GFSADJ24385		Tim Wannenmacher
OTH	PBASIA		UNASSIGNED
OTH	PBLDNJPY		Tim Wannenmacher
OTH	TPBJPY		Tim Wannenmacher
OTH	EQFINLBIEAS		Wannenmacher, Tim
ITS	070009279	SYN PB HK SWAPS FX	Tim Wannenmacher
ITS	0710000Q7	SPB CHINA ZERO STR	UNASSIGNED
ITS	0710001G8	INDEQSSS	Tim Wannenmacher
ITS	0710001Y9	INDIA GDR CONVERSION	Tim Wannenmacher
ITS	071000M67	INDEQSSS	Tim Wannenmacher
ITS	071000M83	INDIA ZNC WARRANTS	Tim Wannenmacher
ITS	071000NF6	SPB JPY SECTORIND1	Tim Wannenmacher
ITS	071000NG4	SPB JPYSECTORIND2	Tim Wannenmacher
ITS	0710021H2	CHSSS NON MA	Tim Wannenmacher
ITS	0710021J8	TKEFKELS KRW TR BK	Tim Wannenmacher
ITS	0710022D0	SPB SINGAPORE SSS	Tim Wannenmacher
ITS	071002D48	JP INDEX FUTURES S	Tim Wannenmacher
ITS	071002KW8	CHINA B ASIA SWAP	Tim Wannenmacher
ITS	071005557	LBIES SPB KOREA	Tim Wannenmacher
ITS	0710079N0	SPB AUD SECTORIND2	Tim Wannenmacher
ITS	071008Z90	SPB JPY CIB 2	Tim Wannenmacher
ITS	0710098G2	SPB IND SECTORIND2	Tim Wannenmacher
ITS	0720034G8	SPB INDIA ZSC	UNASSIGNED
ITS	0720044H4	SPB CHINA ZSCW H	Tim Wannenmacher
ITS	072004BK9	SYN PB JPN SWAPS	Tim Wannenmacher
ITS	072004BL7	JPN SWAPS (NON PB)	Tim Wannenmacher
ITS	072004BP8	EQF JPN JAPAN CFDS	Tim Wannenmacher
ITS	072004BQ6	EQF JPN TAIWAN CFD	Tim Wannenmacher
ITS	072004BR4	EQF JPN KOREA CFDS	Tim Wannenmacher
ITS	072004BS2	EQF JPN AUSTRALIA	Tim Wannenmacher
ITS	072004C36	CHINA A ASIA SWAP	Tim Wannenmacher
ITS	072004GN8	AUSTRALIA SINGLE	Tim Wannenmacher
ITS	072004M68	TW GENERAL SSS	Tim Wannenmacher
ITS	072004PR9	CQS KRW LPS HEDGE	Tim Wannenmacher
ITS	073000390	SYN PB HK SWAPS	Tim Wannenmacher
ITS	073000705	TAIWAN LBIE BOOK	Tim Wannenmacher
ITS	073001760	KOREAN TRADING BK	Tim Wannenmacher
TMS	95017514	LBEF CHINA ZERO STRIKE CALL	TIM WANNENMACHER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	GFSADJ40130		Tim Wannenmacher
OTH	GFSADJ42196		Tim Wannenmacher
OTH	GFSADJ46663		Tim Wannenmacher
ITS	071000MJ9	MANDRAKE AFUT AUDLPS	Tim Wannenmacher
ITS	071000ML4	Y.FRIEDMAN_MILA	Tim Wannenmacher
ITS	071000MM2	ASIA CONN SGDTRDG	Tim Wannenmacher
ITS	071000MV2	SACMAAUD S.HOU	Tim Wannenmacher
ITS	0710021W9	TEWKS TWDLPS	Tim Wannenmacher
ITS	0710021Z2	TKSB KRW LPS HEDGE	Tim Wannenmacher
ITS	0710022B4	GSAC PTNR KRWLPS	Tim Wannenmacher
ITS	071002KH1	GSA CAPITAL HKDLPS	Tim Wannenmacher
ITS	071002P78	MLP TWDLPS ED CHAN	Tim Wannenmacher
ITS	071002QH5	MANDRAKE AFUT SGD	Wannenmacher, Tim
ITS	071002QJ1	MANDRAKE AFUT HKD	Tim Wannenmacher
ITS	071002SF7	SAC MULTIQUANT HKD	Tim Wannenmacher
ITS	071002VV8	Y.FRIEDMAN-MLK	Tim Wannenmacher
ITS	071002ZS1	LPS-JAGGI MLPKRW	UNASSIGNED
ITS	0710066C9	GSA AUD SWAP HEDGE	Tim Wannenmacher
ITS	0710079T7	LPS-SACMA C.RUST	UNASSIGNED
ITS	0710092B9	IVCJ-NKK225	Tim Wannenmacher
ITS	0710092C7	TLJ2 TYKHE JPY LPS	Tim Wannenmacher
ITS	0710092X1	GMN MASTER FUND LTD (GSAJ2)	Tim Wannenmacher
ITS	0710092Y9	SACM JPY LPS	Tim Wannenmacher
ITS	0710093G7	IVC PROP JPY	Tim Wannenmacher
ITS	0710093J1	SACM2 JPY LPS	Tim Wannenmacher
ITS	0710093K8	SACM3 JPY LPS	Tim Wannenmacher
ITS	0710093L6	TLJ9 JPY LPS	Tim Wannenmacher
ITS	0710093P7	TLJ11 JPY LPS	Tim Wannenmacher
ITS	0710093Q5	QUT1 JPY LPS	Tim Wannenmacher
ITS	0710093X0	TWRJ JPY LPS HEDGE	Tim Wannenmacher
ITS	071009476	SAC SWAP HEDGE	Tim Wannenmacher
ITS	0710094B7	MLJ2 JPY LPS	Tim Wannenmacher
ITS	0710094C5	TLJ12 JPY LPS	Tim Wannenmacher
ITS	0710094P6	IVC SOLAIA JPY	Tim Wannenmacher
ITS	0710094Q4	SACM4 JPY LPS	Tim Wannenmacher
ITS	0710094R2	QUT2 JPY LPS	Tim Wannenmacher
ITS	0710094V3	GSACM JPYLPS	Tim Wannenmacher
ITS	0710095G5	WHITNEY JPYLPS 2	Tim Wannenmacher
ITS	0710095J9	SAC TYCE JPYLPS	Tim Wannenmacher
ITS	0710095L4	MANDRAKE JPN ASIAN FUT JPYLPS	Tim Wannenmacher
ITS	0710095N0	MANDRAKE JPN PAIRS2 JPYLPS	Tim Wannenmacher
ITS	0710095P5	MANDRAKE JPN PAIRS JPYLPS	Tim Wannenmacher
ITS	0710096B5	LPS-AIG JPY	UNASSIGNED
ITS	0710096C3	LPS-TWR SPIRE JPY	UNASSIGNED
ITS	0710096L3	LPS-BURLACU MLPJPY	Tim Wannenmacher
ITS	071009773	FRIEDMAN- LPS MLJ1	Tim Wannenmacher

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Source System	Account	Account Name	Trader Name
ITS	071009781	TYKHE SWAP HEDGE	Tim Wannenmacher
ITS	0720041R5	MLP KRWLPS ED CHAN	Tim Wannenmacher
ITS	0720041V6	TLJ4 KRW LPS HEDGE	Tim Wannenmacher
ITS	0730000C6	IVCJ-LBAC	Tim Wannenmacher
ITS	0730000L6	GSA SWAP HEDGE	Tim Wannenmacher
ITS	0730000M4	XJU - LPS MLJ1 MILLENNIUM	Tim Wannenmacher
ITS	0730000N2	MILJ SWAP H-RTJPEQ	Tim Wannenmacher
ITS	0730000S1	SABRE JPY LPS -AJA	Tim Wannenmacher
ITS	0730000T9	SABRE JPY LPS -AJC	Tim Wannenmacher
ITS	0730000V4	SABRE JPY LPS -AN1	Tim Wannenmacher
ITS	0730000W2	SABRE JPY LPS -SFS	Tim Wannenmacher
ITS	076000488	MILJ SWAP HEDGE IT	Tim Wannenmacher
ITS	0770037S4	TYKHE FUND STATISTICAL	Tim Wannenmacher
ITS	0770037Y1	TLJ8 TYKHE (TFQLS)	Tim Wannenmacher
ITS	0770038L8	TLJ10 AUD LPS	Tim Wannenmacher
ITS	0770039Q6	IVC SOLAIA AUD	Tim Wannenmacher
ITS	0770039R4	TEWKS AUDLPS	Tim Wannenmacher
ITS	0770039T0	AUD LPS NO.6	Tim Wannenmacher
ITS	077006120	MILJ SWAP HEDGE - 2	Tim Wannenmacher
ITS	077006187	CFMJ SWAP HEDGE	Tim Wannenmacher
OTH	GFSADJ25141		UNASSIGNED
OTH	JVTRSLBAC		Tim Wannenmacher
OTH	0083FFASIA		Kosuke Morihara
ITS	071006050	417-M013 SEC	Kosuke Morihara
ITS	071006076	425-F010 YENBS	Kosuke Morihara
ITS	0710093S1	225-YEN FUNDING	Kosuke Morihara
ITS	074000266	315 - M026 UNSECUR	Kosuke Morihara
ITS	074000274	325 - F027 YEN FUN	Kosuke Morihara
ITS	074000282	317 - M28 TKY MATC	Kosuke Morihara
ITS	077004166	139 - C010 COLLATERAL A/C	Kosuke Morihara
ITS	077004190	118 - M013 SECURED MATCHED BK	Kosuke Morihara
OTH	FFASIALBAC		Kosuke Morihara
OTH	FFASIALBIE		Kosuke Morihara
OTH	FFASIALBSF		Kosuke Morihara
MTS	PE4LX	SIGMA FIXED INCOME FUND	COGHLAN
ITS	071002BC2	ABML CANADA WASH 2	John Lane Lowrey
ITS	071002K73	MILLENNIUM WASH	John Lane Lowrey
ITS	071005763	CONNECTIVITY DPFM	John Lane Lowrey
ITS	0720039S7	E-COMM WASH DE SHA	John Lane Lowrey
ITS	072004CH5	E-COMMERCE GT SYST	John Lane Lowrey
ITS	072004NJ9	CONNECTIVITY STAT	John Lane Lowrey
ITS	072004YZ1	TEWK CONNEC TRADIN	John Lane Lowrey
ITS	073001786	STAT ARB ERROR	John Lane Lowrey
ITS	077009447	CONNECTIVITY CFM	John Lane Lowrey
ITS	079000311	EQ FIN/IBD JV	UNASSIGNED
ITS	071002NG0	ETF INDEXCHANGE	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	072004TZ7	ETF FINANCING	UNASSIGNED
ITS	076005537	COLL PLEDGED SECURED HLDG	UNASSIGNED
OTH	GFSEUR183ISL		UNASSIGNED
ITS	032100109	GLG PARTNERS LP FOR *MARTIN MCCA	
ITS	032100109	GLG PARTNERS LP FOR	UNASSIGNED
ITS	032100265	GLG PARTNERS LP FOR * THE INTERS	
ITS	032100398	GLG PARTNERS LP FOR *BIOTEC INC C/O MR ROBERT SIMO	
ITS	032100828	GLG PARTNERS LP FOR *CALISCO LUXEMBOURG SA	
ITS	032100828	GLG PARTNERS LP FOR	UNASSIGNED
ITS	032100836	GLG PARTNERS LP FOR *CALISCO LUXEMBOURG (MANAGED)	
ITS	032100901	GLG PARTNERS LP FOR *JAHNENE GREEN	
ITS	032101032	GLG PARTNERS LP FOR *SPUR LODGE	
ITS	032101180	GLG PARTNERS LP FOR *FONDATION S	
ITS	032101396	GLG PARTNERS LP FOR *PATRIZIA MICUCCI & FABIO CANE	
ITS	032101917	GLG PARTNERS LP FOR *GEORGES ABI	
ITS	032102006	GLG PARTNERS LP FOR *MADAME SIHAM CATAFAGO	
ITS	032103269	GLG PARTNERS LP FOR *MR RICHARD	
ITS	032103384	GLG PARTNERS LP FOR *MR ATIF KHAN	
ITS	032103400	GLG PARTNERS LP FOR *INTERPULP INVESTMENTS LTD	
ITS	032103632	GLG PARTNERS LP FOR *SIPI FINANC	
ITS	032103715	GLG PARTNERS LP FOR *MME M LAFOURCADE SMADJA	
ITS	032103772	GLG PARTNERS LP FOR *MR RIFAT KA	
ITS	032103798	GLG PARTNERS LP FOR *MOISE JEAN-	
ITS	032103814	GLG PARTNERS LP FOR *INTERINVEST	
ITS	032104002	GLG PARTNERS LP FOR *MR MARK KON	
ITS	032104044	GLG PARTNERS LP FOR *THE HON. MR	
ITS	032104044	GLG PARTNERS LP FOR *THE HON.	UNASSIGNED
ITS	032104077	GLG PARTNERS LP FOR *FAR HORIZON	
ITS	032104192	GLG PARTNERS LP FOR *MR BEN GILL	
ITS	032104416	GLG PARTNERS LP FOR *S D BULLOCK TRUST NO 5	
ITS	032104432	GLG PARTNERS LP FOR *FONDATION FLIDA	
ITS	032104481	GLG PARTNERS LP FOR *MR DENIS MO	
ITS	032104564	GLG PARTNERS LP FOR *BEN CAMERON GRIFFITHS	
ITS	032104622	GLG PARTNERS LP FOR *HOLA SA	
ITS	032104648	GLG PARTNERS LP FOR *MR MARTIN OATES & ANNA DOW	
ITS	032104663	GLG PARTNERS LP FOR *JAMES SALTI	
ITS	032104705	GLG PARTNERS LP FOR *ALLPAX LIMI	
ITS	032104713	GLG PARTNERS LP FOR *HERITAGE INVESTMENT LIMITED	
ITS	032104739	GLG PARTNERS LP FOR *FONDATION ESGAR	
ITS	032104879	GLG PARTNERS LP FOR *AVA SA	
ITS	032104911	GLG PARTNERS LP FOR *REGIONAL IN	
ITS	032105256	SALOMON BROTHERS INC	
ITS	032105371	WARBURG DILLON READ LLC ATTN. SETTLEMENTS	
ITS	032110082	GLG PARTNERS LP FOR *JAMES HAYPE	
ITS	032110116	GLG PARTNERS LP FOR *PIERRE AND	
ITS	032110140	GLG PARTNERS LP FOR *MR GAVIN RO	

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Source System	Account	Account Name	Trader Name
ITS	032110165	GLG PARTNERS LP FOR *BONVILLE INVESTMENTS LIMITED	
ITS	032110249	GLG PARTNERS LP FOR *A&M INVESTM	
ITS	032110280	GLG PARTNERS LP FOR *DEAN BROWN	
ITS	032110306	GLG PARTNERS LP FOR *UNIONHALL CORPORATION	
ITS	032110314	GLG PARTNERS LP FOR *CANDLEWOOD	
ITS	032110330	GLG PARTNERS LP FOR *CAHILL ENTERPRISES INC	
ITS	032110363	GLG PARTNERS LP FOR *WESTCOTT LI	
ITS	032110462	GLG PARTNERS LP FOR *TAYLOR CLAR	
ITS	032110587	GLG PARTNERS LP FOR *ALCHIMIA FI	
ITS	032110686	GLG PARTNERS LP FOR *R & H TRUST	
ITS	032110694	GLG PARTNERS LP FOR *TIMOTHY DAVID LLEWELLYN	
ITS	032110710	GLG PARTNERS LP FOR *CONSTANTIA INVESTMENTS LTD	
ITS	032110751	GLG PARTNERS LP FOR *CRIPPS FOUNDATION	
ITS	032110785	GLG PARTNERS LP FOR *RODARBAL LI	
ITS	032110876	GLG PARTNERS LP FOR *DECURION LTD	
ITS	032110959	GLG PARTNERS LP FOR *CAPITA LIFE	
ITS	032110975	GLG PARTNERS LP FOR *MARK DAVID	
ITS	032110991	GLG PARTNERS LP FOR *GITESH PARM	
ITS	032111023	GLG PARTNERS LP FOR *THE HENRYMO	
ITS	032111346	GLG PARTNERS LP FOR *DARAM ENTERPRISES INC	
ITS	032111445	GLG PARTNERS LP FOR *ROBIN CLARK	
ITS	032111478	GLG PARTNERS LP FOR *ERNIE DONNE	
ITS	032111486	GLG PARTNERS LP FOR *MARGARITA Z	
ITS	032111528	GLG PARTNERS LP FOR *J & C JONES	
ITS	032111544	GLG PARTNERS LP FOR *CJ MOSS, ND	
ITS	032111593	GLG PARTNERS LP FOR *MR MICHAEL JAMES BAY GREEN &	
ITS	032111601	GLG PARTNERS LP FOR *MR SIMON M	
ITS	032111734	GLG PARTNERS LP FOR *W P NOMINEES LTD	
ITS	032111759	GLG PARTNERS LP FOR *LUCRUM SA	
ITS	032111767	GLG PARTNERS LP FOR *WIMPOLE ST	
ITS	032111809	GLG PARTNERS LP FOR *IXWORTH LIM	
ITS	032111825	GLG PARTNERS LP FOR *TEE 2 GREEN ENTERPRISES LTD	
ITS	032111858	GLG PARTNERS LP FOR *SW10 LIMITE	
ITS	032111908	GLG PARTNERS LP FOR *ROBIN CLARK	
ITS	032111924	GLG PARTNERS LP FOR *NEW CORANGE LIMITED	
ITS	032111940	GLG PARTNERS LP FOR *GRIFF RHYS JONES REF:1	
ITS	032111981	GLG PARTNERS LP FOR *PRINCESSE DE LIGNE	
ITS	032112096	GLG PARTNERS LP FOR *RED CANYON	
ITS	032112104	GLG PARTNERS LP FOR *SYLVIA SERRA DI CASSANO	
ITS	032112260	GLG PARTNERS LP FOR *MR STEPHEN	
ITS	032112468	GLG PARTNERS FOR *TTEES OF THEDR	
ITS	032112666	GLG PARTNERS LP FOR *JUDY BRITTE	
ITS	032112674	GLG PARTNERS LP FOR *DIDIER MAUS	
ITS	032112690	GLG PARTNERS LP FOR *ANNE MAUS	
ITS	032112716	GLG PARTNERS LP FOR *TO HOLDINGS LIMITED	
ITS	032112757	GLG PARTNERS LP FOR *MPH INVESTM	

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Source System	Account	Account Name	Trader Name
ITS	032112781	GLG PARTNERS LP FOR *VALLON INVESTMENTS LTD	
ITS	032112815	GLG PARTNERS LP FOR *MARIE-LAURE	
ITS	032112880	GLG PARTNERS LP FOR *MARKUS NEESS	
ITS	032112971	GLG PARTNERS LP FOR *LES EDGARTRUST C/O GILES ALLE	
ITS	032112997	GLG PARTNERS LP FOR*JUNIUS HOLDI	
ITS	032113060	GLG PARTNERS LP FOR *JUDITH RICHARDSON	
ITS	032113102	GLG PARTNERS LP FOR *BUTTERFIELD TRUST (BERMUDA) L	
ITS	032113169	GLG PARTNERS LP FOR* THE PETERALLEZ LIFE INTEREST	
ITS	032113193	GLG PARTNERS LP FOR* LUCA LAPENN	
ITS	032113250	GLG PARTNERS LP FOR *EDCO INVESTMENTS LIMITED	
ITS	032113284	GLG PARTNERS LP FOR *SAMOA HOLDINGS LIMITED	
ITS	032113359	GLG PARTNERS LP FOR * ARGO CAPIT	
ITS	032113367	GLG PARTNERS LP FOR*ROTHSCHILDTS	
ITS	032113375	GLG PARTNERS LP FOR*ROTHSCHILDTST CORP LTS AS TTEE	
ITS	032113490	GLG PARTNERS LP FOR *DAVID J OWE	
ITS	032113516	GLG PARTNERS LP FOR* S+F NOMINEES (ISLE OF MAN) LT	
ITS	032113524	GLG PARTNERS LP FOR* SONYA WINNE	
ITS	032113615	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113623	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113631	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113649	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113656	GLG PARTNERS LP FOR* FAGEB VERWALTUNGS AG SUB ACCO	
ITS	032113698	GLG PARTNERS LP FOR* LIKIPI HOLDING SA-SUB ACCOUNT	
ITS	032113797	GLG PARTNERS LP FOR* DIAMOND VALLEY LIMITED	
ITS	032113805	GLG PARTNERS LP FOR* STARGLOW VENTURES INC	
ITS	032113813	GLG PARTNERS LP FOR* CAHOKIA COR	
ITS	032113904	GLG PARTNERS LP FOR* ANSAB CAPIT	
ITS	032113946	GLG PARTNERS LP FOR* PNINA SACHS & TIMNA ELIASH NA	
ITS	032113995	GLG PARTNERS LP FOR* ADRIAN SCOTTE	
ITS	032114076	GLG PARTNERS LP FOR* WILTER INVESTMENTS LTD	
ITS	032114092	GLG PARTNERS LP FOR* I S ANDERSON	
ITS	032114118	GLG PARTNERS LP FOR* PATRICK SOL	
ITS	032114217	GLG PARTNERS LP FOR* S PHILLIPS	
ITS	032114225	GLG PARTNERS LP FOR* ALISON FREE	
ITS	032114258	GLG PARTNERS LP FOR* MR & MRS JEAN ALAIN CAM	
ITS	032114316	GLG PARTNERS LP FOR* JACQUES HIRSCH	
ITS	032114407	GLG PARTNERS LP FOR* PRAXIS TSTE	
ITS	032114423	GLG PARTNERS LP FOR* OTTO A WIPP	
ITS	032114522	GLG PARTNERS LP FOR* TREFINANCE	
ITS	032114779	GLG PARTNERS LP FOR* RUPERT EVAN	
ITS	032114795	GLG PARTNERS LP FOR* DEVERSON LT	
ITS	032114860	GLG PARTNERS LP FOR* L'EMIR MALE	
ITS	032114936	GLG PARTNERS LP FOR* NBC WINNER FOUNDATION	
ITS	032115073	GLG PARTNERS LP FOR* THE FARAWAY	
ITS	032115081	GLG PARTNERS LP FOR* PETER OHREN	
ITS	032115107	GLG PARTNERS LP FOR* THERESA SAC	

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Source System	Account	Account Name	Trader Name
ITS	032115115	GLG PARTNERS LP FOR* MICHAEL STR	
ITS	032115123	GLG PARTNERS LP FOR* THE TRUSTEES OF THE M R LLOYD	
ITS	032115131	GLG PARTNERS LP FOR* WOLANSKI &	
ITS	032115172	GLG PARTNERS LP FOR* MDS HOLDING	
ITS	032115222	GLG PARTNERS LP FOR* GEOFFREY R	
ITS	032115263	GLG PARTNERS LP FOR* MAPLETON LI	
ITS	032115271	GLG PARTNERS LP FOR* PAULINE & MARTIN GORDON	
ITS	032115313	GLG PARTNERS LP FOR* YVES & ANNE	
ITS	032115370	GLG PARTNERS LP FOR* NICHSEI ADI	
ITS	032115388	GLG PARTNERS LP FOR* HIGH POINT	
ITS	032115420	GLG PARTNERS LP FOR* THE BRAIN RESEARCH TRUST	
ITS	032115511	GLG PARTNERS LP FOR* HELLIOT SCO	
ITS	032115602	GLG PARTNERS LP FOR* AGGREGATEIN	
ITS	032115669	GLG PARTNERS LP FOR* NATTAK CORP	
ITS	032115727	GLG PARTNERS LP FOR* ROTHSCHILD	
ITS	032115966	GLG PARTNERS LP FOR *MARTIN MCCA	
ITS	032116089	GLG PARTNERS LP FOR* RONEZ PENSI	
ITS	032116121	GLG PARTNERS LP FOR *BAMBRIDGEINVESTMENT LTD	
ITS	032116139	GLG PARTNERS LP FOR *MR RIFAT KAMHI	
ITS	032116162	GLG PARTNERS LP FOR* MARK FISCHE	
ITS	032116170	GLG PARTNERS LP FOR* OLIVER FISC	
ITS	032116188	GLG PARTNERS LP FOR* SASKIA FISC	
ITS	032116196	GLG PARTNERS LP FOR* JASON MITCHELL & AMBER HSU	
ITS	032116220	GLG PARTNERS LP FOR* THE GM SELF	
ITS	032116246	GLG PARTNERS LP FOR* HYPERION (H	
ITS	032116253	GLG PARTNERS LP FOR* DMC (HD) LT	
ITS	032116303	GLG PARTNERS LP FOR* MR & MS BOC	
ITS	032116337	GLG PARTNERS LP FOR* WICKETKEEPE	
ITS	032116402	GLG PARTNERS LP FOR* GML LIMITED	
ITS	032116402	GLG PARTNERS LP FOR*	UNASSIGNED
ITS	032116493	GLG PARTNERS LP FOR* PAULINE &MARTIN GORDON G/CHIL	
ITS	032116501	GLG PARTNERS LP FOR* THE AUTODAT	
ITS	032116519	GLG PARTNERS LP FOR* GLG NO 2201	
ITS	032116527	GLG PARTNERS LP FOR* BRIAN HAMIL	
ITS	032116584	GLG PARTNERS LP FOR*WOLANSKI &CO PERSONAL PENSION	
ITS	032116626	GLG PARTNERS LP FOR* GREG COFFEY	
ITS	032116634	GLG PARTNERS LP FOR* PAULINE & MARTIN GORDON A/C G	
ITS	032116709	GLG PARTNERS LP FOR STRANLEY CAP	
ITS	032116717	GLG PARTNERS LP FOR* CARLYLE TRADING LTD 2 SUB ACC	
ITS	032116733	GLG PARTNERS LP FOR* CARLYLE TRADING LTD 4 SUB ACC	
ITS	032116741	GLG PARTNERS LP FOR* CARLYLE TRA	
ITS	032116824	GLG PARTNERS LP FOR* PAULINE &MA	
ITS	032116865	GLG PARTNERS LP FOR* THE SCOTT W	
ITS	032116964	GLG PARTNERS LP FOR* LUCY ROY FOR THE BENEFIT OF A	
ITS	056000094	GLOBAL BERMUDA LP	UNASSIGNED
ITS	056000367	PALLADIN GROUP LP	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056000375	GAMMA FUND LIMITED PARTNERSHIP	UNASSIGNED
ITS	056000417	BUCHANAN PARNTERS LIMITED	UNASSIGNED
ITS	056000557	BUCHANAN FUND LTD	UNASSIGNED
ITS	056000565	BUCHANAN FUND LTD	UNASSIGNED
ITS	056000631	HB KORENVAES CAYMAN LP	UNASSIGNED
ITS	056000763	GERSHON PARTNERS LP	UNASSIGNED
ITS	056000847	NELSON PARTNERS LTD	UNASSIGNED
ITS	056000854	CAPITAL VENTURES INTERNATIONAL	UNASSIGNED
ITS	056000912	O'CONNOR AND ASSOCIATES	UNASSIGNED
ITS	056000961	HIGHBRIDGE INTERNATIONAL LLC	UNASSIGNED
ITS	056000987	GRACE BROS INTL LTD	UNASSIGNED
ITS	056001514	REFCO CAPITAL MARKETS LTD NO 2	UNASSIGNED
ITS	056001845	TIGER	UNASSIGNED
ITS	056001852	PANTHER PARTNERS LP	UNASSIGNED
ITS	056001860	PUMA LP	UNASSIGNED
ITS	056001878	JAGUAR FUND NV	UNASSIGNED
ITS	056001936	HIGHBRIDGE INTERNATIONAL LLC	UNASSIGNED
ITS	056002082	CONVERTIBLE HEDGED GROWTH LTD	UNASSIGNED
ITS	056002157	DE SHAW SECURITIES INTL	UNASSIGNED
ITS	056002207	SILVERTON INTERNATIONAL FUND	UNASSIGNED
ITS	056002215	OLYMPUS SECURITIES LTD	UNASSIGNED
ITS	056002256	ARGENT CLASSIC CONVERTIBLE	UNASSIGNED
ITS	056002736	STANDARD BANK JERSEY LTD	UNASSIGNED
ITS	056002744	YIELD STRATEGIES FUND II LP	UNASSIGNED
ITS	056002827	SHEPHERD INVESMENTS INTL LTD	UNASSIGNED
ITS	056002835	STARK INTERNATIONAL (NO 2)	UNASSIGNED
ITS	056002900	LION L.P.	UNASSIGNED
ITS	056002918	OCELOT PARTNERS L.P.	UNASSIGNED
ITS	056002926	OCELOT (CAYMAN) LTD	UNASSIGNED
ITS	056003163	LEONARDO LP RE ANGO	UNASSIGNED
ITS	056003171	LEONARDO LP RE PIZA	UNASSIGNED
ITS	056003239	ARGENT LOWLEV CONVERTIBLE	UNASSIGNED
ITS	056003379	LIBERTYVIEW FUNDS LP RE	UNASSIGNED
ITS	056003387	LIBERTYVIEW FUND LLC	UNASSIGNED
ITS	056003445	PERRY PARTNERS LP	UNASSIGNED
ITS	056003452	PERRY PARTNERS INTL INC	UNASSIGNED
ITS	056003585	YIELD STRATEGIES FUND I LP	UNASSIGNED
ITS	056003627	GLOBAL ARBITRAGE MGMT FUND LP	UNASSIGNED
ITS	056003841	KENTFIELD TRADNG LTD WITH	UNASSIGNED
ITS	056003890	HIGHBRIDGE INT LLC (NO 3)	UNASSIGNED
ITS	056003957	LEONARDO LP RE RAPH II	UNASSIGNED
ITS	056004120	MAVERICK FUND USA LTD	UNASSIGNED
ITS	056004138	MAVERICK FUND II LTD	UNASSIGNED
ITS	056004146	MAVERICK FUND LDC	UNASSIGNED
ITS	056004187	LEONARDO LP RE RCG MULTI	UNASSIGNED
ITS	056004195	TUDOR HAWTHORN FUND LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056004211	THE TUDOR BVI GLOBAL PORTFOLIO	UNASSIGNED
ITS	056004229	TUDOR PROPRIETARY TRADING LLC	UNASSIGNED
ITS	056004278	KBC FINANCIAL PRODUCTS UK LTD	UNASSIGNED
ITS	056004294	LEONARDO LP RE AMERICAN MSTRS	UNASSIGNED
ITS	056004336	LIBERTYVIEW GBL VOLATILITY FD	UNASSIGNED
ITS	056004393	HAMILTON PARTNERS LTD (ARB)	UNASSIGNED
ITS	056004443	LIBERTYVIEW GLOBAL RISK ARB FD	UNASSIGNED
ITS	056004468	THE LIVERPOOL LTD PARTNERSHIP	UNASSIGNED
ITS	056004476	ELLIOTT INTERNATIONAL LP	UNASSIGNED
ITS	056004526	BCM ARBITRAGE FUND	UNASSIGNED
ITS	056004534	CQS CONVERTIBLE AND	UNASSIGNED
ITS	056004609	SLK ISLAND PRT REF STAT ARB	UNASSIGNED
ITS	056004658	SLK ISLAND PRTS LP REF	UNASSIGNED
ITS	056004690	BTR GBL ARBITRAGE TRADING LTD	UNASSIGNED
ITS	056004740	JERSEY (IMA) LIMITED	UNASSIGNED
ITS	056004872	NELSON PARTNERS LTD	UNASSIGNED
ITS	056004880	OLYMPUS SECURITIES LIMITED	UNASSIGNED
ITS	056005044	PANDORA CAPITAL FUND LIMITED	UNASSIGNED
ITS	056005465	SUSQUEHANNA IRELAND LTD-LEHEQY	UNASSIGNED
ITS	056005523	CITADEL EQUITY FUND LIMITED	UNASSIGNED
ITS	056005630	AVENDIS CAPITAL SA	UNASSIGNED
ITS	056005648	STURGEON LIMITED	UNASSIGNED
ITS	056005689	UNIVERSITY CAPITAL MANAGED TST	UNASSIGNED
ITS	056005739	LIBERTYVIEW CREDIT	UNASSIGNED
ITS	056005804	AVENDIS ALTERNATIVE TRADING	UNASSIGNED
ITS	056005838	BBT FUND LP - (MARION)	UNASSIGNED
ITS	056005846	BBT FUND LP - (MARION-FOREIGN)	UNASSIGNED
ITS	056005861	ST THOMAS TRADING LIMITED	UNASSIGNED
ITS	056005879	MAN CONVERTIBLE BOND MASTER	UNASSIGNED
ITS	056005887	LIBERTYVIEW SPECIAL	UNASSIGNED
ITS	056005952	BBT FUND LP	UNASSIGNED
ITS	056005986	BTR GLOBAL OPPORTUNITY	UNASSIGNED
ITS	056006075	BTR GBL PROSPECTOR II	UNASSIGNED
ITS	056006232	SAC STRATEGIC INVESTMENTS LLC	UNASSIGNED
ITS	056006372	STARK MASTER FUND LTD RE STARK	UNASSIGNED
ITS	056006406	NORTH NORTHWEST FUND	UNASSIGNED
ITS	056006455	CFM VENTUS FUND LP	UNASSIGNED
ITS	056006463	VENTUS FUND LTD (A/C STAT ARB)	UNASSIGNED
ITS	056006497	NIMBUS MASTER LTD	UNASSIGNED
ITS	056006505	GOWER CAPITAL LIMITED	UNASSIGNED
ITS	056006547	GOWER CAPITAL LTD	UNASSIGNED
ITS	056006562	DKR SOUNDSHORE STRATEGIC	UNASSIGNED
ITS	056006570	BASSO HOLDINGS LTD	UNASSIGNED
ITS	056006596	LINDEN CAPITAL LP RE LINDON	UNASSIGNED
ITS	056006604	CAP FUND LP	UNASSIGNED
ITS	056006612	CAP FUND LP	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056006646	CAP FUND LP	UNASSIGNED
ITS	056006802	THE ROYAL BANK OF SCOTLAND PLC	UNASSIGNED
ITS	056006828	ROYAL BANK OF SCOTLAND PLC	UNASSIGNED
ITS	056006893	TARSHISH FUND LP(ACC: DEE)	UNASSIGNED
ITS	056006901	KNOWLE LIMITED	UNASSIGNED
ITS	056006919	RADNOR LIMITED	UNASSIGNED
ITS	056006935	TARSHISH FUND LP(A/C Q)	UNASSIGNED
ITS	056006943	TARSHISH FUND LP(ACCT QSC)	UNASSIGNED
ITS	056007032	LEONARDO LP A/C AG OFFSHORE	UNASSIGNED
ITS	056007040	LEONARDO LP ACCT: AG DOMESTIC	UNASSIGNED
ITS	056007057	AG OFFSHORE CONVERTIBLES LTD	UNASSIGNED
ITS	056007065	AG DOMESTIC CONVERTIBLES LP	UNASSIGNED
ITS	056007172	BTR GLOBAL PROSPECTOR TRADING	UNASSIGNED
ITS	056007180	HFR CA GBL SELECT MASTER TST	UNASSIGNED
ITS	056007214	FROLEY REVY ALT STRAT MASTER	UNASSIGNED
ITS	056007297	BTR GLOBAL GROWTH TRADING LTD	UNASSIGNED
ITS	056007305	MAGENTA MASTER FUND	UNASSIGNED
ITS	056007404	HIGHBRIDGE EVENT DRIVEN/	UNASSIGNED
ITS	056007412	HIGHBRIDGE EVENT DRIVEN /	UNASSIGNED
ITS	056007479	LIBERTYVIEW JAPAN TRUST	UNASSIGNED
ITS	056007487	BENCHMARK SELECTED MGRS FD PLC	UNASSIGNED
ITS	056007602	DAIWA AMERICA STRATEGIC	UNASSIGNED
ITS	056007651	SUTTONBROOK CAPITAL PORTFOLIO	UNASSIGNED
ITS	056007719	YASUDA DSI US MKT NEUTRAL FD	UNASSIGNED
ITS	056007727	YASUDA DSI ERPN MKT NEUTRAL FD	UNASSIGNED
ITS	056007735	YASUDA DSI JAP MKT NEUTRAL FD	UNASSIGNED
ITS	056007776	MAGNETAR CAPITAL MASTER FD LTD	UNASSIGNED
ITS	056007867	RAMIUS MASTER FUND LTD	UNASSIGNED
ITS	056007891	GUGGENHEIM PORTFOLIO COMPANY	UNASSIGNED
ITS	056007909	LYDIAN OVERSEAS PARTNERS	UNASSIGNED
ITS	056007966	FOSTER INVESTMENT COMPANY	UNASSIGNED
ITS	056007974	CROSEUS INV PART VIII LP	UNASSIGNED
ITS	056008071	FOREST GBL CONV MSTR FD LP	UNASSIGNED
ITS	056008121	RCG LATITUDE MASTER FUND LTD	UNASSIGNED
ITS	056008139	RCG LATITUDE MASTER FD LTD	UNASSIGNED
ITS	056008162	PORTSIDE GROWTH & OPP FUND	UNASSIGNED
ITS	056008238	RCG CARPATHIA MSTR FD LTD(ACCT	UNASSIGNED
ITS	056008527	FOREST MULTI-STRATEGY MASTER	UNASSIGNED
ITS	056008535	FOREST FULCRUM LP (ACCT:US)	UNASSIGNED
ITS	056008543	FOREST GLOBAL CONVERTIBLE FUND	UNASSIGNED
ITS	056008550	FOREST MULTI-STRATEGY MASTER	UNASSIGNED
ITS	056008568	HFR CA GBL OPP MAST TST (INTL)	UNASSIGNED
ITS	056008584	HFR RVA SLT PM TST (ACCT:INTL)	UNASSIGNED
ITS	056008592	HFR RVA SLT PM TRUST (ACCT:US)	UNASSIGNED
ITS	056008667	ACUITY MASTER FUND LTD RE	UNASSIGNED
ITS	056008766	YASUDA DSI EUROPEAN MARKET	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	056008774	YASUDA DSI JAPANESE MARKET	UNASSIGNED
ITS	056008808	WELCH ENTREPRENEURIAL FUND LTD	UNASSIGNED
ITS	056008824	WELCH LIFE SCIENCES FUND LTD	UNASSIGNED
ITS	056008832	WELCH LIFE SCIENCES FUND LP	UNASSIGNED
ITS	056008857	WELCH ENTREPRENURIAL FUND (QP)	UNASSIGNED
ITS	056008865	WELCH ENTREPRENEURIAL FUND LP	UNASSIGNED
ITS	056009111	FOREST JAPAN LONG/SHORT EQ MST	UNASSIGNED
ITS	056009152	FOREST EVENT DRIVN MSTR FD LP	UNASSIGNED
ITS	056009343	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056009376	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056009582	MLP INVESTMENTS (LUXEMBOURG)	UNASSIGNED
ITS	056009624	DRAWBRIDGE GBL QUANTITATIVE	UNASSIGNED
ITS	056009657	REVERE STREET MASTER FUND LTD	UNASSIGNED
ITS	056009806	BARNET PARTNERS LTD	UNASSIGNED
ITS	056009830	DRAWBRIDGE GBL MACRO MA FD	UNASSIGNED
ITS	056010002	SATORI TECHNOLOGY MSTR FD LTD	UNASSIGNED
ITS	056010184	OZ MSTR FUND LTD (ACCT:OPTIONS	UNASSIGNED
ITS	056010234	OZ MASTER FUND LTD RE OZ	UNASSIGNED
ITS	056010242	OZ EUROPE MASTER FUND LTD	UNASSIGNED
ITS	056010275	OZ ASIA MASTER FUND LTD	UNASSIGNED
ITS	056010309	MILLENNIUM PARTNERS LP	UNASSIGNED
ITS	056010366	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056010416	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056010457	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056010531	TRENDVEST ASSOCIATES LP	UNASSIGNED
ITS	056010549	TRENDVEST FOUNDERS LP	UNASSIGNED
ITS	056010580	SWAT FUND LP	UNASSIGNED
ITS	056010606	WINDMILL MASTER FUND LP	UNASSIGNED
ITS	056010614	IRON CITY FUND LTD	UNASSIGNED
ITS	056010630	MILLENNIUM PARTNERS LP (A/C	UNASSIGNED
ITS	056010713	DKR SOUNDSHORE OASIS HOLDING	UNASSIGNED
ITS	056010978	TYKHE FUND LTD	UNASSIGNED
ITS	056011042	TIGER GLOBAL LP RE TIGER	UNASSIGNED
ITS	056011059	TIGER GLOBAL II LP	UNASSIGNED
ITS	056011067	TIGER TECHNOLOGY LTD RE	UNASSIGNED
ITS	056011133	BASSO MULTI-STRATEGY HOLDING	UNASSIGNED
ITS	056011174	BASSO FUND LTD RE BASSO	UNASSIGNED
ITS	056011489	DRAWBRIDGE GBL MACRO MSTR FD	UNASSIGNED
ITS	056011695	O'CONNOR GLOBAL MULTI-	UNASSIGNED
ITS	056011703	O'CONNOR GBL MULTI-STRATEGY	UNASSIGNED
ITS	056011810	TUDOR PROP TRADING LLC (US)	UNASSIGNED
ITS	056011828	TUDOR BVI GBL PORTFOLIO (US)	UNASSIGNED
ITS	056011836	TREMBLANT PARTNERS LP	UNASSIGNED
ITS	056011844	TREMBLANT PARTNERS LTD	UNASSIGNED
ITS	056011851	TREMBLANT CONCENTRATED FUND LP	UNASSIGNED
ITS	056011869	TREMBLANT CONCENTRATED FD LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056011877	TREMBLANT-TRIDENT PARTNERS LP	UNASSIGNED
ITS	056011885	TREMBLANT-TRIDENT PARTNERS LTD	UNASSIGNED
ITS	056012370	EIGER FINANCE CORPORATION	UNASSIGNED
ITS	056012388	PEQUOT PE FUND LP	UNASSIGNED
ITS	056012404	MIDSUMMER INVESTMENT LTD	UNASSIGNED
ITS	056012495	QED HEDGE PARTNERS LLC	UNASSIGNED
ITS	056012529	AXIAL CAPITAL OFFSHORE LTD	UNASSIGNED
ITS	056012537	AXIAL CAPITAL LP RE AXIAL	UNASSIGNED
ITS	056012552	DRAWBRIDGE GLOBAL MACRO MASTER	UNASSIGNED
ITS	056012644	TYTICUS PARTNERS LP	UNASSIGNED
ITS	056012651	TYTICUS OVERSEAS PARTNERS LTD	UNASSIGNED
ITS	056012669	DB GLBL MSTRS (FUNDMTL VALUE	UNASSIGNED
ITS	056012883	SARANAC TOTAL RETURN LP - JM	UNASSIGNED
ITS	056012909	SARANAC TOTAL RETURN LP RE	UNASSIGNED
ITS	056012941	SARANAC TOTAL RETURN LP - EL	UNASSIGNED
ITS	056012974	SARANAC TOTAL RETURN LP - LS	UNASSIGNED
ITS	056012990	SARANAC TOTAL RETURN LP - RM	UNASSIGNED
ITS	056013014	MAVERICK NEUTRAL FUND LTD	UNASSIGNED
ITS	056013022	MAVERICK NEUTRAL LEVERED FD	UNASSIGNED
ITS	056013030	MAVERICK LONG ENHANCED FD LTD	UNASSIGNED
ITS	056013055	ARISTEIA INTERNATIONAL	UNASSIGNED
ITS	056013063	ARISTEIA PARTNERS, L.P RE	UNASSIGNED
ITS	056013071	AXIAL CAPITAL INSTITUTIONAL LP	UNASSIGNED
ITS	056013089	LIBERTYVIEW SOC RESP FD LP	UNASSIGNED
ITS	056013105	HITE MASTER EQT I LTD (CFEV)	UNASSIGNED
ITS	056013113	HITE MASTER EQT I LTD (FRV)	UNASSIGNED
ITS	056013121	HITE MASTER EQT I LTD(MRV T/A)	UNASSIGNED
ITS	056013162	HITE MASTER EQT I LTD (ERV2)	UNASSIGNED
ITS	056013170	HITE MASTER EQT I LTD (MEAN	UNASSIGNED
ITS	056013188	HITE MASTER EQT I LTD	UNASSIGNED
ITS	056013196	HITE MASTER EQT I LTD (CAD) RE	UNASSIGNED
ITS	056013204	HITE MASTER EQT I LTD	UNASSIGNED
ITS	056013212	HITE MASTER EQT I LTD (ETF)	UNASSIGNED
ITS	056013295	HFF I LLC (TRADEWORX)	UNASSIGNED
ITS	056013311	HFF I LLC (MATHEMATICA)	UNASSIGNED
ITS	056013352	ROYAT CAPITAL LLC	UNASSIGNED
ITS	056013360	CYRUS OPP MASTER FD II LTD	UNASSIGNED
ITS	056013469	CYRUS EUROPE MASTER FUND LTD	UNASSIGNED
ITS	056013477	CRS FUND LTD RE	UNASSIGNED
ITS	056013568	G SACHS US EQ OPP FD OFFSHORE	UNASSIGNED
ITS	056013592	SRI FUND LP RE SRI GENPAR LP	UNASSIGNED
ITS	056013600	SRI FUND LP (FOREIGN A/C)	UNASSIGNED
ITS	056013949	ALSON SIGNATURE FUND OFFSHORE	UNASSIGNED
ITS	056014061	DIGILOG 4TH POWER MASTER FD	UNASSIGNED
ITS	056014152	ANGLIAN COMMODITIES FUND LTD	UNASSIGNED
ITS	056014210	GSA CAPITAL MACRO MSTR FD LTD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	056014418	FALCON RELATIVE VALUE FUND	UNASSIGNED
ITS	056014426	FALCON RELATIVE VALUE FD LTD	UNASSIGNED
ITS	056014574	SRI FUND LP (HEALTHCARE)	UNASSIGNED
ITS	056014608	TEWKSBURY INVESTMENT FUND LTD	UNASSIGNED
ITS	056014616	TEWKSBURY INV FUND LTD (JPY)	UNASSIGNED
ITS	056014640	MILLENNIUM PARTNERS LP (ACCT:	UNASSIGNED
ITS	056014657	MILLENNIUM PARTNERS LP	UNASSIGNED
ITS	056014756	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056014764	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056014814	GREENLIGHT CAPITAL OFFSHORE	UNASSIGNED
ITS	056014822	GREENLIGHT REINSURANCE LTD	UNASSIGNED
ITS	056014830	SAC MULTI QUANT FUND LLC	UNASSIGNED
ITS	056014855	SAC MULTI QUANT FUND LLC	UNASSIGNED
ITS	056014889	TYTICUS MASTER FD LTD RE	UNASSIGNED
ITS	056014905	SAXO BANK A/S	UNASSIGNED
ITS	056015001	NEWBERRY CREDIT OPP LLC RE	UNASSIGNED
ITS	056015035	ANGLIAN EQTY FD LTD RE PROXIMA	UNASSIGNED
ITS	056015043	TRADEWORX ULTRA SELECT LP RE	UNASSIGNED
ITS	056015191	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056015209	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056015217	HITE MSTR EQTS I LTD (AUD)	UNASSIGNED
ITS	056015225	HITE MSTR EQTS I LTD (SGD)	UNASSIGNED
ITS	056015258	RCG PB LTD (ACCT US CONVERTS)	UNASSIGNED
ITS	056015266	RCGB PB LTD (ACCT INTL CONVT)	UNASSIGNED
ITS	056015498	DIAMONDBACK MSTR FD LTD - MINS	UNASSIGNED
ITS	056015530	DIAMONDBACK MSTR FD LTD - MTEL	UNASSIGNED
ITS	056015605	DIAMONDBACK MSTR FD LTD -QMA1	UNASSIGNED
ITS	056015688	QED SELECT PARTNERS LLC RE QED	UNASSIGNED
ITS	056015795	(LS) SAT OVERSEAS FD IX	UNASSIGNED
ITS	056016066	MARATHON SPECIAL OPP MASTER FD	UNASSIGNED
ITS	056016157	BLUE DRAGON INVS (AC:2)	UNASSIGNED
ITS	056016199	CAD 1 GOLDMAN SACHS US EQ OPP	UNASSIGNED
ITS	056016207	CAD 2 GOLDMAN SACHS US EQ OPP	UNASSIGNED
ITS	056016447	LIBERTY HARBOR MA FD1 LP	UNASSIGNED
ITS	056016454	LIBERTY HARBOR MASTER FD 1 LP	UNASSIGNED
ITS	056016462	GOLDMAN SACHS US EQ OPP FD LLC	UNASSIGNED
ITS	056016546	GBL ALPHA EDGE COMMON TRST FD	UNASSIGNED
ITS	056016603	WORLD INDEX PLUS EDGE COMMON	UNASSIGNED
ITS	056016611	WORLD INDEX PLUS EDGE COMMON	UNASSIGNED
ITS	056016652	JAPAN 2X2 LONG SHORT MKT NEUT	UNASSIGNED
ITS	056016678	SSGA EUROPE INDEX PLUS EDGE	UNASSIGNED
ITS	056016702	GBL ALPHA EDGE COMMON TRST FD	UNASSIGNED
ITS	056016710	DB GBL MST (NOETIC EQT L/S) FD	UNASSIGNED
ITS	056016728	GB VOYAGER MLT STRAT FD SPC	UNASSIGNED
ITS	056016751	GBL ALPHA SELECT EDGE QP	UNASSIGNED
ITS	056016769	TIGER ASIA OVERSEAS FUND LTD	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056016785	TIGER ASIA FUND LP	UNASSIGNED
ITS	056016850	D QUANT SPECIAL OPPORTUNITIES	UNASSIGNED
ITS	056016884	SILVERPONT CAPITAL FD LP (A/C:	UNASSIGNED
ITS	056016892	SILVERPONT CAP OFFSHORE FD	UNASSIGNED
ITS	056016900	SILVER POINT CAP OFFSHORE FD	UNASSIGNED
ITS	056016918	SILVER POINT CAPITAL FUND LP	UNASSIGNED
ITS	056016959	GUARDIAN I LP	UNASSIGNED
ITS	056017056	CITI VENTUS LTD RE CAPITAL FD	UNASSIGNED
ITS	056017205	GB VOYAGER MULTI-STRAT FD SPC	UNASSIGNED
ITS	056017304	AMBER MASTER FUND (CAYMAN) SPC	UNASSIGNED
ITS	056017502	MASON SUNNYSIDE CREDIT MASTER	UNASSIGNED
ITS	056017510	MASON CAPITAL LP	UNASSIGNED
ITS	056017528	MASON CAPITAL LTDRE MASON	UNASSIGNED
ITS	056017601	CONSTANS CLASSIC ARBITRAGE FND	UNASSIGNED
ITS	056017775	TEWKSBURY INVESTMENT FUND LTD	UNASSIGNED
ITS	056017833	CLAREN RD CREDIT MASTER FD LTD	UNASSIGNED
ITS	056017841	GPC LXIV LLC	UNASSIGNED
ITS	056017908	ING QUANT STRAGIES MST(LOW FQ)	UNASSIGNED
ITS	056017932	ING QUANT STARATS MA LTD	UNASSIGNED
ITS	056017940	ING INVESTMENT MANAGEMENT CO	UNASSIGNED
ITS	056017957	WIC MASTER FUND LTD RE WIC	UNASSIGNED
ITS	056018104	THE BOSTON CO EQUITY MARKET	UNASSIGNED
ITS	056018112	SANSAR CAPITAL MASTER FUND LP	UNASSIGNED
ITS	056018120	THE ADVENT ENHANCED PHOENIX MS	UNASSIGNED
ITS	056018245	FRONTPOINT FXD INCM OPP FDLP	UNASSIGNED
ITS	056018369	A-CASH-L HGHBGE FI OPP MS FD	UNASSIGNED
ITS	056018377	HFF I, LLC (BLACK MESA)	UNASSIGNED
ITS	056018435	E-CASH-L HIGHBRIDGE FI OPP	UNASSIGNED
ITS	056018641	THE BOSTON CO, INC. POOLED	UNASSIGNED
ITS	056018740	HIGHBRIDGE INTL (A/C HIGH	UNASSIGNED
ITS	056018781	FINCH OPPORTUNITIES FD SPC	UNASSIGNED
ITS	056018807	TRIGRAM ASIA GBL IMPACT MF LTD	UNASSIGNED
ITS	056018849	CAXTON INTL LTD (GREEN)	UNASSIGNED
ITS	056018856	GREEN T G2 FD LTD(GREEN BONDS)	UNASSIGNED
ITS	056018880	HITE MASTER EQUITIES I LTD	UNASSIGNED
ITS	056019060	(CAP STRUCTURE) SAILFISH	UNASSIGNED
ITS	056019078	(FISH) SAILFISH MULTI-STRAT	UNASSIGNED
ITS	056019086	(CREDIT RV) SAILFISH	UNASSIGNED
ITS	056019102	(LEV FINANCE) SAILFISH	UNASSIGNED
ITS	056019169	BREEN INVESTORS INTL FUND LP	UNASSIGNED
ITS	056019193	BATTNKIL ENHNCD MKT NTRL FD LP	UNASSIGNED
ITS	056019250	HITE MASTER EQT I LTD (US/AC2)	UNASSIGNED
ITS	056019268	HITE MASTER EQT I LTD (US/AC3)	UNASSIGNED
ITS	056019292	HFF V LLC (RUTH ASSET MGMT	UNASSIGNED
ITS	056019300	GUARDIAN I LP (CLASS C)	UNASSIGNED
ITS	056019318	HFF I LLC (STARWOOD)	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056019342	LMA SPC OBO MAPJ SEG PORT	UNASSIGNED
ITS	056019359	LMA SPC OBO MAP I SEGRGTN PRTF	UNASSIGNED
ITS	056019409	KING STREET CAPITAL LTD RE	UNASSIGNED
ITS	056019417	KING STREET CAPITAL LP	UNASSIGNED
ITS	056019425	KING STREET EUROPE LP RE KING	UNASSIGNED
ITS	056019433	KING ST EUROPE MASTER FUND	UNASSIGNED
ITS	056019532	PARHELION FD LTD (A/C ENERGY	UNASSIGNED
ITS	056019540	PARHELION FUND LTD (ACCT	UNASSIGNED
ITS	056019557	PARHELION FUND LTD (ACCT	UNASSIGNED
ITS	056019599	HITE MASTR EQTY I LTD (US/AC4)	UNASSIGNED
ITS	056019706	MARINER LDC (SANTA FE)	UNASSIGNED
ITS	056019763	D.QUANT SPECIAL OPP FUND LP	UNASSIGNED
ITS	056019904	CASAM ARGENT CLASSIC CONV FD	UNASSIGNED
ITS	056019912	ELITE CLASSIC CONV ARBITRAGE	UNASSIGNED
ITS	056020092	GLOBAL ALPHA ALLIANCE E MF L.P	UNASSIGNED
ITS	056020142	GBL ALPHA ALLIANCE E MF LP	UNASSIGNED
ITS	056020704	SAC MULTI QUANT FND LLC (HOU)	UNASSIGNED
ITS	056020787	CRESTVIEW CAPITAL MASTER LLC	UNASSIGNED
ITS	056020795	LMA SPC FOR AND ON BEHALF OF	UNASSIGNED
ITS	056020803	LMA SPC OBO MAP G SEG PORT	UNASSIGNED
ITS	056020811	SANTE FE MASTER FUND SPC A/C A	UNASSIGNED
ITS	056020837	SANTE FE MASTER FUND SPC A/C C	UNASSIGNED
ITS	056020852	SANTE FE MASTER FUND SPC A/C E	UNASSIGNED
ITS	056020860	SANTE FE MASTER FUND SPC A/C E	UNASSIGNED
ITS	056020910	GALLEON BUCCANEERS OFFSHORE	UNASSIGNED
ITS	056020936	GALLEON DIVERSIFIED FUND LTD	UNASSIGNED
ITS	056020977	FHC MASTER FUND LIMITED RE	UNASSIGNED
ITS	056021231	STURGEON LIMITED (SANTA FE)	UNASSIGNED
ITS	056021249	VIATHON CAPITAL MST FD LP RE	UNASSIGNED
ITS	056021256	JAPAN 2 GOLDMAN SACHS GL EQ OP	UNASSIGNED
ITS	056021264	EUROPE 2 GOLDMAN SACHS GL EQ	UNASSIGNED
ITS	056021314	JAPAN 1 GOLDMAN SACHS GL EQ OP	UNASSIGNED
ITS	056021322	EUROPE 1 GOLDMAN SACHS GL EQ	UNASSIGNED
ITS	056021355	AUD 1 GOLDMAN SACHS GLOBAL EQ	UNASSIGNED
ITS	056021371	USD 2 GOLDMAN SACHS GL EQ OPP	UNASSIGNED
ITS	056021439	ARISTEIA SPECIAL MASTER INV	UNASSIGNED
ITS	056021462	SEQA CAP MASTER FUND LTD	UNASSIGNED
ITS	056021504	QES QVT FUND LP RE QVT	UNASSIGNED
ITS	056021512	QES DB BANK AG RE QVT	UNASSIGNED
ITS	056021561	QES RE QUINTESSENCE FD LP C/O	UNASSIGNED
ITS	056021785	LMA SPC OBO MAP 19 SEG PORT	UNASSIGNED
ITS	056021801	MCOMBER ENERGY FUND LP RE	UNASSIGNED
ITS	056021819	MCOMBER ENERGY FD LTD RE	UNASSIGNED
ITS	056021850	DE SHAW VALENCE PORTFOLIOS LLC	UNASSIGNED
ITS	056022015	AGILE NEXUS MULTI STRATEGY	UNASSIGNED
ITS	056022023	AGILE NEXUS MULTI-STRAT FD LP	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056022031	AGILE NEXUS MULTI STRAT FUND	UNASSIGNED
ITS	056022064	AGILE NEXUS MULTI-STRATEGY FD	UNASSIGNED
ITS	056022163	WR MULT STRATEGY MASTER FD LTD	UNASSIGNED
ITS	056022171	WR MULTISTRAT MAST FD (BLACK	UNASSIGNED
ITS	056022189	WR MULTI STRGY MSTR FD (FIERA)	UNASSIGNED
ITS	056022221	WR MULTI STRAT MASTER FD LTD	UNASSIGNED
ITS	056022627	C PONT UTIL & TELECOM MSTR FD	UNASSIGNED
ITS	056022825	MADISON FD SPC FOR & ON BEHALF	UNASSIGNED
ITS	056023567	PUTNAM INVESTMENTS LLC RE	UNASSIGNED
ITS	056023575	PUTNAM INVESTMENT HOLDING LLC	UNASSIGNED
ITS	056023583	PUTNAM INV HLDGS LLC RE SMALL	UNASSIGNED
ITS	056023591	PUTNAM INVT HOLDING LLC RE	UNASSIGNED
ITS	056023716	SOLAIA INVESTMENTS LTD(USD PB	UNASSIGNED
ITS	056023740	SIL 1 LIMITED RE IVC AMERICA	UNASSIGNED
ITS	056023757	SIL2 LTD RE IVC AMERICA LP	UNASSIGNED
ITS	056024607	MADISON FUND SPC OBO MD L/S SG	UNASSIGNED
ITS	056024615	MADISON FUND SPC OBO MD L/S SG	UNASSIGNED
ITS	056024649	PRUDENT ALLOCATION PRTNRS LP	UNASSIGNED
ITS	056024656	GREYWOLF CAPITAL PARTNERS IILP	UNASSIGNED
ITS	056024664	GREYWOLF CAPITAL OVERSEAS FND	UNASSIGNED
ITS	056024680	GREYWOLF HIGH YIELD MSTR FD RE	UNASSIGNED
ITS	056024763	WR MULT-STRAT MSTR FD LTD (SAW	UNASSIGNED
ITS	056025281	DRAWBRIDGE GLB MACRO MAST FD	UNASSIGNED
ITS	056025380	BATTENKILL 130/30 FUND LP RE	UNASSIGNED
ITS	056025588	CARLYLE MULTI STRG MASTER FD	UNASSIGNED
ITS	056025604	ONE EAST PARTNERS MASTER FD LP	UNASSIGNED
ITS	056025612	ONE EAST DURATION MASTER LP	UNASSIGNED
ITS	056026057	GLB THERMATIC OPPTIES FUND LP	UNASSIGNED
ITS	056026255	ING PROPRIETARY ALPHA FUND LLC	UNASSIGNED
ITS	056026289	ING PROPRIETARY ALPHA FD LLC	UNASSIGNED
ITS	056026388	ING PROPRIETARY ALPHA FUND LLC	UNASSIGNED
ITS	056026404	ING PTY ALPHA FUND LLC (QUANT	UNASSIGNED
ITS	056026453	05602645 PCRG RE 05602645 PBCG	UNASSIGNED
ITS	056026545	MACKAY SHIELDS CREDIT STRATEGY	UNASSIGNED
ITS	056026602	BRIGADE LEVERAGED CAP	UNASSIGNED
ITS	056027006	DRAWBRIDGE GLOBAL MACRO FUND	UNASSIGNED
ITS	056027477	ONE EAST LIQUIDITY MASTER LP	UNASSIGNED
ITS	056027519	CAXTON INTERNATIONAL LTD(PECK)	UNASSIGNED
ITS	056027816	LIBERTYVIEW CREDIT SELECT FUND	UNASSIGNED
ITS	056027949	ANASAZI SEGREGATED PORTFOLIO	UNASSIGNED
ITS	056027956	ANASAZI II SEGREGATED PORT	UNASSIGNED
ITS	056028376	HALBIS US CR ALPHA MA FDLTD	UNASSIGNED
ITS	056030810	GLG GLOB CONVERTIBLE - LBPB	UNASSIGNED
ITS	056031131	GLG MARKET NEUTRAL FD - LBPB	UNASSIGNED
ITS	056031503	GLG EUROPEAN LNG/SHT - LBPB	UNASSIGNED
ITS	056031602	GLG NORTH AMERICAN OPPORTUNITY	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	056031701	GLG EUROPEAN OPPORTUNITY FUND	UNASSIGNED
ITS	056031909	GLG MANGOUSTA FUND	UNASSIGNED
ITS	056032105	GLG TECHNOLOGY FUND	UNASSIGNED
ITS	056032907	GLG ALPHA SELECT FUND	UNASSIGNED
ITS	056033103	LYXOR/GLG PAN EURO EQTY FD LTD	UNASSIGNED
ITS	056034408	CASAM GLG EUROPEAN LONG-SHORT	UNASSIGNED
ITS	056034507	CASAM GLG EUROPEAN EQ MKT	UNASSIGNED
ITS	056036106	LMA SPC FOR & ON BEHALF OF	UNASSIGNED
ITS	056040017	UBS MULTI STRAT ALPHA MASTER	UNASSIGNED
ITS	056040041	O'CONNOR GBL FUNDAMENTAL MKT	UNASSIGNED
ITS	056050800	(LS) SAT OVERSEASFD LTD	UNASSIGNED
ITS	056050818	(LS) SAT FD I LP	UNASSIGNED
ITS	056050826	(LS) SAT FD II LP	UNASSIGNED
ITS	056050834	(LS) THE APOGEE FD LTD	UNASSIGNED
ITS	056050842	(LS) SAT FD IV LP	UNASSIGNED
ITS	056050859	(LS) SAT OVERSEAS FD V LTD	UNASSIGNED
ITS	056050867	(LS) SAT OVERSEAS FD VI LTD	UNASSIGNED
ITS	056050875	(LS) SAT OVERSEAS FD VII LTD	UNASSIGNED
ITS	056050883	(LS) SAT OVERSEAS FD VIII LTD	UNASSIGNED
ITS	056051352	SYSTEIA MULTI STRAT FD (ACCT:	UNASSIGNED
ITS	056060015	BAREP ACHILLEA	UNASSIGNED
ITS	056060247	AMARANTH LLC (MANOS CANADA)	UNASSIGNED
ITS	056061153	THE TOMAHAWK FUND	UNASSIGNED
ITS	056061161	THE JANDAKOT FUND	UNASSIGNED
ITS	056061179	THE HDN DIVERSIFIED FUND LTD	UNASSIGNED
ITS	056061187	MBAM PAN-ASIA FUND LTD	UNASSIGNED
ITS	056061195	LYXOR/TOMAHAWK FUND LTD	UNASSIGNED
ITS	056061203	LYXOR/JANDAKOT FUND LTD	UNASSIGNED
ITS	056061237	MBAM LEVERAGED FUND LIMITED	UNASSIGNED
ITS	056061245	MBAM JANDAKOT LEVERAGED FUND	UNASSIGNED
ITS	056061260	MBAM JANDAKOT STRUCTURED FND	UNASSIGNED
ITS	056061302	THE GBL CONVERTIBLE OPPTY FUND	UNASSIGNED
ITS	056061401	LEHMAN BROTHERS FINANCE SA	UNASSIGNED
ITS	056061708	CANYON VALUE REALIZATION FD LP	UNASSIGNED
ITS	056061716	CANYON VALUE REALIZATION FD	UNASSIGNED
ITS	056061724	CANYON CAPITAL ARB MASTER FUND	UNASSIGNED
ITS	056061732	CITI CANYON LTD RE CITIGROUP	UNASSIGNED
ITS	056061740	CANYON BALANCED EQ MASTER FUND	UNASSIGNED
ITS	056061757	CANYON VAL REALIZATION MAC 18	UNASSIGNED
ITS	056061864	MATRIX INTL TRADING LTD	UNASSIGNED
ITS	056061948	GOLDMAN SACHS US EQTY MKT	UNASSIGNED
ITS	056062052	FIRSTRAND (IRELAND) PLC RE RMB	UNASSIGNED
ITS	056062102	ARCUS ZENKEI FUND LP	UNASSIGNED
ITS	056062417	MAN MAC ROTHORN 6A LTD	UNASSIGNED
ITS	056062516	LYXOR/GARTMORE GLOBAL QUANT	UNASSIGNED
ITS	056062904	CAISBLDB TTEE CASAM SYSTEIAEQ	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	056062920	CAISBLDB AS TRUSTEE FOR CASAM	UNASSIGNED
ITS	056063225	BPSS FOR SMS FD (EVENT DRIVEN)	UNASSIGNED
ITS	056063365	BPSS FOR SYSTEIA EQUITY QUANT	UNASSIGNED
ITS	056063399	BPSS FOR SYSTEIA EVENT DRIVEN	UNASSIGNED
ITS	056063605	TRITON 600 LTD	UNASSIGNED
ITS	056063647	PARTNERS GP ALTERNATIVE STATGS	UNASSIGNED
ITS	056063688	TT LONG SHORT EUROPE ALPHA FD	UNASSIGNED
ITS	056063704	JQS CONVERTIBLE ARBTRGE FD LTD	UNASSIGNED
ITS	056063803	AVENDIS ABSOLUTE ALT 1 TRADING	UNASSIGNED
ITS	056063811	AVENDIS ABSOLUTE ALT 2 TRADING	UNASSIGNED
ITS	056063829	AVENDIS ABSOLUTE ALT 1 TR LTD	UNASSIGNED
ITS	056063902	OCEANWOOD GBL OPP MSTR FD	UNASSIGNED
ITS	056064603	DAY TRADE LEVERAGE RE DTAM	UNASSIGNED
ITS	056064652	COOPERNEFF MASTER FD 1 SPC CAC	UNASSIGNED
ITS	056064678	COOPERNEFF MASTER FD 1 SPC CAV	UNASSIGNED
ITS	056064710	COOPERNEFF MASTER FD 1 SPC QVR	UNASSIGNED
ITS	056064736	COOPERNEFF MASTER FD 1 SPC QVB	UNASSIGNED
ITS	056064900	LONDON DIVERSIFIED FD LTD RE	UNASSIGNED
ITS	056065006	SECURE GROWTH FUND LTD RE	UNASSIGNED
ITS	056065402	MANMAC ROTHORN 6A LTD(ACCT JT)	UNASSIGNED
ITS	056065428	MAN MAC ROTHORN 6A LTD (A/C ST	UNASSIGNED
ITS	056065436	MAN MAC ROTHORN 6A LIMITED A/C	UNASSIGNED
ITS	056066012	HAMPSTEAD GLOBAL MASTER FUND	UNASSIGNED
ITS	056066806	FL TRADING AS	UNASSIGNED
ITS	056200520	BGI JAPAN ALPHA ADVANTAGE ABS	UNASSIGNED
ITS	056531890	GLG PARTNERS AC GLG	UNASSIGNED
ITS	056631898	GLG PARTNERS AC GLG	UNASSIGNED
ITS	056700081	DAIWA SECURITIES SMBC EUROPE LTD RE DE SHAW SECURI	
ITS	056700842	COMMERZBANK FRANKFURT RE DE SHAW SECURITIES INTL L	
ITS	056701295	PALLADIN GLENEAGLES (UBS PB)	
ITS	056800139	GLG PARTNERS LP	UNASSIGNED
ITS	056810930	ITS SETT A/C FOR VEGAPLUS	UNASSIGNED
ITS	056812209	ITS SETT A/C FOR LEE M & RAMONA BASS	
ITS	071002422	PB EUR CFD TRADING	UNASSIGNED
ITS	0710029T8	TRAD PB SECTOR CFD	UNASSIGNED
ITS	071002LS6		UNASSIGNED
ITS	071004709	IRISH CFD TRADIN	UNASSIGNED
ITS	0720034N3	GULF CFD TRADING	UNASSIGNED
ITS	072003858	PB TRDG OOIC DAWAY	UNASSIGNED
ITS	072003866	GLG PCS DAWAY	UNASSIGNED
ITS	072003874	GLG FUNDS DAWAY	UNASSIGNED
ITS	072004SL9	STAT ARB CFD	UNASSIGNED
ITS	072006687	PB UK CFD TRADING	UNASSIGNED
ITS	072009632	CFM CFD TRADING	UNASSIGNED
ITS	074001322	PB TRDG OOIC DWITH	UNASSIGNED
ITS	074002619	STOCK LOAN BUY/SEL	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078005774	PRIME BROKER COMMS	UNASSIGNED
ITS	078006129	GLG FUNDS DWWITH	UNASSIGNED
MTS	GAD4	PRIME BROKER TRADING	UNASSIGNED
OTH	GFSEUR183TPB		UNASSIGNED
OTH	GFSEUR183SFIN		John Lowrey
ITS	071005805	LBIE SCRIPS	UNASSIGNED
ITS	078000858	LBIE SCRIPS	UNASSIGNED
ITS	079000535	STRUCTURED FINANCING 2	UNASSIGNED
OTH	&YP2		UNASSIGNED
ITS	071002950	LBIE FINNISH TRADE	UNASSIGNED
ITS	071002ZT9	EUCLID FRENCH DIST	UNASSIGNED
ITS	072001597	YIELD ENH US EQ	UNASSIGNED
ITS	072001605	US DISTRIBUTION - CAYMAN	UNASSIGNED
ITS	072007321	GBP YIELD ENHANCEMENT	I MAYNARD
ITS	072007453	JV DIS BELGIUM/183	UNASSIGNED
ITS	072007461	JV ARB MISC EURO/183	UNASSIGNED
ITS	072007545	JV ARB SWITZ/183	UNASSIGNED
ITS	072008816	JV ARBITRAGE DEM	I MAYNARD
ITS	072008840	JV ARBITRAGE FRF	UNASSIGNED
ITS	072008865	JV ARBITRAGE ITL	I MAYNARD
ITS	072008899	JV ARBITRAGE BENEL	I MAYNARD
ITS	072008915	JV ARBITRAGE USD 2	I MAYNARD
ITS	072008923	OPTION TRADE/LBIE	I MAYNARD
ITS	073002776	CERTIFICATE ARBIT	UNASSIGNED
ITS	073008278	EURO EQ YIELD ENH2	UNASSIGNED
ITS	0760063H6	EUCLID FRENCH DIST	UNASSIGNED
ITS	077002806	JV ARBITRAGE DEM	I MAYNARD
ITS	077002814	JV ARBITRAGE ESP	I MAYNARD
ITS	077002913	JV ARB FRF EX CAC	UNASSIGNED
ITS	077005973	USDISTRIBUTION LBF	UNASSIGNED
ITS	077008878	JV BELGIUM/61-INV	UNASSIGNED
ITS	077008894	JV NETHER/61-TRAD	UNASSIGNED
OTH	GFSEUR0F1DIV		UNASSIGNED
OTH	GFSEUR183DIV		UNASSIGNED
OTH	GFSEUR61DIV		UNASSIGNED
ITS	072007966	CLIENT EQ SWAP CASH HEDGES	UNASSIGNED
ITS	074003419	ULVR NV SWAP USD	UNASSIGNED
ITS	076000314	EQ SWP IN ISSUE LBIE-	UNASSIGNED
ITS	076000322	EQ SWP OUT OF ISSUE LBIE-	UNASSIGNED
TMS	95121755	STOCK HEDGES	UNASSIGNED
OTH	GFSEUR183SPB		UNASSIGNED
OTH	GFSEUR61SPB		UNASSIGNED
ITS	071001671	SAC 3 LPS ACCOUNT	UNASSIGNED
ITS	0710018J3	MARSHWACE LPS A	UNASSIGNED
ITS	0710018L8	MARSHWACE LPS C	UNASSIGNED
ITS	0710018P9	MARSHWACE LPS F	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710018R5	MARSHWACE LPS H	UNASSIGNED
ITS	0710019Z6	GOLDMAN SACHS GLBL	UNASSIGNED
ITS	0710021F6	MILLENNIUM LPS	UNASSIGNED
ITS	0710025H8	MILLENNIUM LPS	UNASSIGNED
ITS	0710025L9	SID R BASS LPS	UNASSIGNED
ITS	0710029R2	BLUETREND LPS	John Lane Lowrey
ITS	071002B57	ANAXIS LPS	UNASSIGNED
ITS	071002BB4	GOLDMAN SACHS DYC	UNASSIGNED
ITS	071002BQ1	MWACE CORE SECTOR	UNASSIGNED
ITS	071002CF4	RAB LPS	John Lane Lowrey
ITS	071002CN7	IVC SOLAIA LPS	UNASSIGNED
ITS	071002D55	DKR IBEX LPS	John Lane Lowrey
ITS	071002D63	ASSET MGMT INT LPS	John Lane Lowrey
ITS	071002D71	ASSET MANAGERS INT	John Lane Lowrey
ITS	071002H77	MWACE LMA SPC	UNASSIGNED
ITS	071002JR1	INTL BENCHMARK LPS	John Lane Lowrey
ITS	071002JS9	LMA SPC MAP 15	John Lane Lowrey
ITS	071002K81	QUANTMETRICS-HITE	John Lane Lowrey
ITS	071002N05	LBAM MYRILLION LPS	John Lane Lowrey
ITS	071002N21	HITE LPS	UNASSIGNED
ITS	071002N62	BLACKROCK INV MAN	John Lane Lowrey
ITS	071002NR6	QUANTMETRICS-HITE	John Lane Lowrey
ITS	071002R68	BLACKROCK LPS	John Lane Lowrey
ITS	071002T58	THYKE HVDMA	UNASSIGNED
ITS	071002TR0	DIAMONDBACK LPS	UNASSIGNED
ITS	071002TZ2	PHZ LPS	UNASSIGNED
ITS	071002YF0	COOLUM MKT NEUTRAL	UNASSIGNED
ITS	071002ZN2	SABRE WRMULTISTRAT	UNASSIGNED
ITS	0710059W4	ZEBRA WR MULTI	John Lane Lowrey
ITS	0710096D1	SABRE ASIA WR MULT	John Lowrey
ITS	072003262	THYKE LPS TDG1	UNASSIGNED
ITS	0720033D6	CENT KAP IND LPS	UNASSIGNED
ITS	0720033X2	SAC MULT 2 LPS	UNASSIGNED
ITS	0720034W3	TYKHE FUND EU LPS	UNASSIGNED
ITS	0720034X1	TYKE FUND ESP LPS	UNASSIGNED
ITS	0720034Y9	TYKE FUND GB LPS	UNASSIGNED
ITS	0720039L2	CHEYNE SPECIAL SIT	UNASSIGNED
ITS	0720039M0	GSA SPAIN LPS	UNASSIGNED
ITS	0720039N8	TUDOR LPS	John Lane Lowrey
ITS	0720040G0	GSA DE5 TRD	UNASSIGNED
ITS	0720040H8	GSA DE6 TRD	UNASSIGNED
ITS	0720040J4	GSA DE7 TRD	UNASSIGNED
ITS	0720040K1	GSA DE8 TRD	UNASSIGNED
ITS	0720040L9	GSA DE9 TRD	UNASSIGNED
ITS	0720042K9	QUANTLAB LPS	UNASSIGNED
ITS	0720042X1	TEWKS GBP LPS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0720043B8	TEWKS EUR LPS	UNASSIGNED
ITS	0720043D4	TEWKS CHF LPS	UNASSIGNED
ITS	072004B03	COOLUM MASTER FUND	UNASSIGNED
ITS	072004C10	SABRE STYLE	UNASSIGNED
ITS	072004C51	CENTAURUS MASTER	UNASSIGNED
ITS	072004CX0	TUDOR BV1 GLOBAL	John Lane Lowrey
ITS	072004CY8	TUDOR POPRIETARY	John Lane Lowrey
ITS	072004D01	THYKE LONG ONLY GB	UNASSIGNED
ITS	072004DB7	THYKE LONG ONLY EU	UNASSIGNED
ITS	072004DN1	ELLIOT INTERNATION	UNASSIGNED
ITS	072004FS8	RIVOLI EQUITY FUND	UNASSIGNED
ITS	072004GW8	DIAMONDBACK 2 LPS	UNASSIGNED
ITS	072004GY4	HITE HFF LPS	UNASSIGNED
ITS	072004K94	PIONEER MAC70	UNASSIGNED
ITS	072004LN2	HIGHBRIDGE INTL 1	UNASSIGNED
ITS	072004Q72	GSA -(GBP FLOW)	UNASSIGNED
ITS	072004Q80	GSA-(EUR FLOW)	UNASSIGNED
ITS	072004Q98	GSA-(CHF & SEK)	UNASSIGNED
ITS	072004R97	CENTAURUS-GREEN	UNASSIGNED
ITS	072004RB2	GSA-(NOK & DKK)	UNASSIGNED
ITS	072004S21	UK ABSOLUTE ALPHA	UNASSIGNED
ITS	072004SD7	SABRE/MSS EQUITY	UNASSIGNED
ITS	072004SF2	LYXOR/SABRE STYLE	UNASSIGNED
ITS	072004SY1	GOLDMAN ALPHA LPS	UNASSIGNED
ITS	072004TH7	SAC GBP VWAP	UNASSIGNED
ITS	072004TJ3	SAC GBP LMX	UNASSIGNED
ITS	072004TW4	PHZ LPS TRADING	UNASSIGNED
ITS	072004V35	TUDOR GBP SYS LMX	John Lane Lowrey
ITS	072004V43	TUDOR LPS SPARE AC	John Lane Lowrey
ITS	072004WV2	MANDRAKE EU PAIRS	UNASSIGNED
ITS	072004WW0	MANDRAKE FUT EQU	UNASSIGNED
ITS	072004WX8	MANDRAKE LNG PRS	UNASSIGNED
ITS	072004WZ3	MECSA2 LPS TRADING	UNASSIGNED
ITS	072004X41	SACMULTQUANT LPS	UNASSIGNED
ITS	072004Y73	MANDRAKE EU LNP	UNASSIGNED
ITS	072004Y81	MANDRAKE EU PARIS2	UNASSIGNED
ITS	072004YL2	TUDOR EUR LPS	John Lane Lowrey
ITS	072004ZH0	REUBEN LPS TRD	UNASSIGNED
ITS	072008956	THYKE LPS GER	UNASSIGNED
ITS	072008964	THYKE LPS BEL	UNASSIGNED
ITS	0720099N5	MILLENNIUM SWISS T	UNASSIGNED
ITS	0720099S4	MAN DRAKES EURO	UNASSIGNED
ITS	073000473	PIONEER GLOBAL	UNASSIGNED
ITS	073000671	THYKE LPS SP	UNASSIGNED
ITS	073000689	THYKE LPS SW	UNASSIGNED
ITS	073001117	PIONEER 1	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	073001737	PIONEER L/S MAIN	UNASSIGNED
ITS	073002214	BUHL ASSET MGMT	UNASSIGNED
ITS	076007764	LPS IKOS	UNASSIGNED
ITS	077005031	MIL EURO TRD	UNASSIGNED
ITS	077005080	MIL GBP TRD	UNASSIGNED
ITS	077005288	HIGHBRIDGE EURO TR	UNASSIGNED
OTH	GFSEUR183STAT		UNASSIGNED
OTH	&L3FID		CUTTS NELSON
ITS	073000333	MORTGAG FINANCE	CUTTS NELSON
ITS	073000523	CORP DEBT MBOOK BS	CUTTS NELSON
ITS	073001026	CONVERTIBLES MATCH	CUTTS NELSON
ITS	073001125	USD MATCHED	CUTTS NELSON
ITS	074001124	USD MATCHED	CUTTS NELSON
ITS	078006376	CORP DEBT MBOOK BS	CUTTS NELSON
OTH	&2LD		COOK
ITS	071004683	F13 REPO RECHARACT	FINANCING
ITS	073000077	STOCK BORROW/LOAN REPO BOOK	FINANCING
ITS	073000127	US TREASURY REPO TRADING	FINANCING
ITS	072004XV1	DESK PROP	DESK PROP
ITS	073000747	DEM MATCHED BOOK	JAWAD
ITS	073000754	ESP MATCHED BOOK	DANIEL SOSNOV
ITS	073000762	FRF MATCHED	DANIEL SOSNOV
ITS	073001067	GBP MATCHED	ROB VERRILLO
ITS	073001133	AVAIALBLE MATCHEDD	Lav Lukic
ITS	073001166	ITL MATCHED	SAM BUNI
ITS	073004715	LOAN VS CASH	UNASSIGNED
ITS	074000746	DEM MATCHED BOOK	JAWAD
ITS	074000753	ESP MATCHED	DANIEL SOSNOV
ITS	074000761	FRF MATCHED	DANIEL SOSNOV
ITS	074001066	GBP MATCHED	ROB VERRILLO
ITS	074001132	USD T WASH B	Lav Lukic
ITS	074001165	ITL MATCHED	SAM BUNI
ITS	076005446	CFU CASH BOOK	CUTTS NELSON
OTH	&FINENG		PETER SUGARMAN
ITS	072000961	BIL BALLYBUNION	UNASSIGNED
ITS	072009046	BPP BALLYBUNION	UNASSIGNED
ITS	07300BFZ5	BPM IIF	UNASSIGNED
ITS	07300BGH4	BPM IIG	UNASSIGNED
ITS	07400C005	ITALIAN REPO TRADE	UNASSIGNED
ITS	077009397	HSBC BA TRADE	UNASSIGNED
OTH	EQDEL		UNASSIGNED
OTH	GFSEUR183STR		UNASSIGNED
OTH	&AT1		XXX
OTH	&AT2		XXX
ITS	077001675	LBF WTS ISSUED	UNASSIGNED
TMS	93111078	MONEY MARKETS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93920155	LB1 GROUP FOR EQUITY	UNASSIGNED
MTS	FM3S	SECOND LIEN SECOND	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	470,503,817,300	-93,761,506,124	376,742,311,204	24,406,190,884	-245,005,408,936	93,291,619,271
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
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	0	0	0		0	0
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	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0	0	0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
Diret Principal Assets	6,108,150	0	6,108,150	0	0	0
UNASSIGNED	1,702,786	0	1,702,786	0	0	0
Diret Principal Assets	5,009,569	0	5,009,569	0	0	0
UNASSIGNED	84,759,965	0	84,759,965	0	0	0
UNASSIGNED	3,182,474	0	3,182,474	0	0	0
AIRLINES	6,104,468	-26,895	6,077,573		0	0
AIRLINES	999,999	0	999,999		0	0
GPS	34,851,906	0	34,851,906	0	0	0
AIRLINES	17,826,441	0	17,826,441		0	0
AIRLINES	5,150,857	0	5,150,857		0	0
AIRLINES	6,162,848	0	6,162,848		0	0
AIRLINES	9,610,976	0	9,610,976		0	0
CAPITAL MARKETS ARBITRAGE	-14,632,666	0	-14,632,666	0	0	0
HG CREDIT ARBITRAGE	31,527,748	0	31,527,748		0	0
HG CREDIT ARBITRAGE	232,652,880	0	232,652,880	28,939,799	-63,478,473	27,492,171
HG CREDIT ARBITRAGE	1,225,543,186	-54,042,812	1,171,500,373		-395,060,357	111,401,439
CAPITAL MARKETS ARBITRAGE	0	0	0		-111,450	111,450
CAPITAL MARKETS ARBITRAGE	0	0	0		-121,950	0
GPS Distressed	2,736,576	-2,290,326	446,250		-5,429,167	5,211,817
HG CREDIT ARBITRAGE	62,299,847	0	62,299,847		0	0
HG CREDIT ARBITRAGE	16,743,322	0	16,743,322		-341,846,407	12,633,923
GPS Distressed	4,519,417	0	4,519,417		0	0
HG CREDIT ARBITRAGE	5,320,626	0	5,320,626		0	0
UNASSIGNED	32,771,809	0	32,771,809		0	0
HG CREDIT ARBITRAGE	639,656,438	-34,169	639,622,269		-21	0
HG CREDIT ARBITRAGE	565,547,267	0	565,547,267		-1,515	62
Equity Long/Short	60,256,289	-17,500,176	42,756,113		-141,735,778	130,049,108
UNASSIGNED	26,025,600	0	26,025,600		-17,998,556	1,444,372
PRIVATE EQUITY	3,076,450	0	3,076,450		0	0
PRIVATE EQUITY	22,061,978	0	22,061,978		0	0
PRIVATE EQUITY	0	0	0		-9,644,786	9,644,786
PRIVATE EQUITY	156,534,224	0	156,534,224		0	0
PRIVATE EQUITY	10,641,116	0	10,641,116		0	0
PRIVATE EQUITY	2,925,320	0	2,925,320		0	0
PRIVATE EQUITY	18,140,722	0	18,140,722		0	0
PRIVATE EQUITY	8,725,747	0	8,725,747		0	0
PRINCIPAL STRATEGY	-2,696,419	0	-2,696,419	0	0	0
PRINCIPAL STRATEGY	2,351,407	0	2,351,407	2,210,323	0	0
PRINCIPAL STRATEGY	207,119,228	0	207,119,228		-69,446,739	8,665,826

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
PRINCIPAL STRATEGY	85,283,999	0	85,283,999		-2,150,125	0
PRINCIPAL STRATEGY	19,920,320	-6,218,795	13,701,525		0	0
PRINCIPAL STRATEGY	115,479,842	-8,190,099	107,289,743		-23,782,705	11,754,698
EQUITY OPTIONS	87,500	0	87,500		-2,482,182	26,344
PRINCIPAL STRATEGY	3,918,507	-3,918,507	0		-46,823,008	21,207,366
PRINCIPAL STRATEGY	27,106,132	-24,211,144	2,894,989		-39,207,898	2,101,323
PRINCIPAL STRATEGY	8,221,154	-3,701,738	4,519,417		-11,426,356	5,122,242
PRINCIPAL STRATEGY	72,863,359	0	72,863,359		0	0
HG CREDIT ARBITRAGE	-345,751	0	-345,751	0	0	0
HG CREDIT ARBITRAGE	3,309,324	0	3,309,324		0	0
HG CREDIT ARBITRAGE	128,878,710	-10,147,042	118,731,668	256,599	-26,174,526	4,243,161
HG CREDIT ARBITRAGE	34,890,047	-34,390,640	499,407	0	-73,645,612	27,683,581
PRINCIPAL STRATEGY	-1,550,549	0	-1,550,549	0	0	0
PRINCIPAL STRATEGY	13,237,187	0	13,237,187		0	0
PRINCIPAL STRATEGY	3,076,450	0	3,076,450		0	0
PRINCIPAL STRATEGY	30,978,517	0	30,978,517		0	0
PRINCIPAL STRATEGY	105,232,109	-14,907,300	90,324,809		-33,495,775	17,494,110
PRINCIPAL STRATEGY	8,944,750	0	8,944,750		-1,333,500	0
PRINCIPAL STRATEGY	346,125	0	346,125		0	0
PRINCIPAL STRATEGY	65,000	-24,462	40,538		-475,180	475,180
PRINCIPAL STRATEGY	108,032,285	0	108,032,285		0	0
PRINCIPAL STRATEGY	78,646,622	-44,367,239	34,279,383	0	-157,210,865	35,523,022
PRINCIPAL STRATEGY	5,320,626	0	5,320,626		0	0
PRINCIPAL STRATEGY	4,387,980	0	4,387,980		0	0
PRINCIPAL STRATEGY	7,801,427	0	7,801,427		0	0
Principal Strategies II	43,548,700	-29,428,443	14,120,257		0	0
SCT JV	16,631,357	0	16,631,357		0	0
RISK ARBITRAGE	-3,539,476	0	-3,539,476	0	0	0
GTS	33,755,899	0	33,755,899		0	0
UNASSIGNED	24,632,057	0	24,632,057		0	0
UNASSIGNED	77,318,091	-39,838,058	37,480,033		0	0
UNASSIGNED	5,327,482	-3,880,972	1,446,511		0	0
UNASSIGNED	40,565,303	0	40,565,303	0	0	0
RISK ARBITRAGE	5,449,428	0	5,449,428		0	0
UNASSIGNED	13,992,368	0	13,992,368		0	0
RALE	27,710,241	0	27,710,241		0	0
UNASSIGNED	861,423	0	861,423		0	0
UNASSIGNED	1,690,031,580	-69,935,583	1,620,095,998	82,727,651	-246,063,905	64,466,747
UNASSIGNED	234,372,943	-53,989,574	180,383,369		0	0
UNASSIGNED	213,128,623	-30,693,097	182,435,526		-24,766,348	16,053,696
UNASSIGNED	0	0	0		-21,324,615	21,324,615
UNASSIGNED	108,017,260	0	108,017,260		0	0
RISK ARBITRAGE	305,638,983	-116,621,353	189,017,630		-58,895,300	19,590,693
RISK ARBITRAGE	55,415,750	-36,079,725	19,336,025		-3,175,000	3,175,000
RISK ARBITRAGE	0	0	0		-276,806,758	276,806,758
UNASSIGNED	11,428,263	0	11,428,263		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	271,733,143	-67,135,438	204,597,706		-24,292,333	0
UNASSIGNED	12,635,052	0	12,635,052		-9	0
UNASSIGNED	4,583,764	0	4,583,764		0	0
UNASSIGNED	156	0	156		0	0
UNASSIGNED	0	0	0		-4	0
UNASSIGNED	1,468,354,104	-65,060,337	1,403,293,767	48,020,193	-51,114,020	0
UNASSIGNED	238,393,012	-198,928	238,194,084		0	0
UNASSIGNED	1,006	0	1,006		0	0
GTS	379,812,641	0	379,812,641		0	0
RISK ARBITRAGE	213,806,900	-20,284	213,786,616		0	0
RISK ARBITRAGE	17,224	0	17,224		0	0
RISK ARBITRAGE	1,403,683	0	1,403,683	0	0	0
GTS	0	0	0		-1,057,576	1,057,576
UNASSIGNED	19,176,168	-19,176,168	0		0	0
UNASSIGNED	0	0	0		-16,168,473	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		-150,964,191	34,174,125
RISK ARBITRAGE	0	0	0		-73,240,831	44,715,088
UNASSIGNED	1,175	0	1,175		0	0
UNASSIGNED	143,178,275	0	143,178,275		0	0
UNASSIGNED	158,675,132	0	158,675,132	0	0	0
Principal India	26,095,435	0	26,095,435		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	19,948,824	-9,901,886	10,046,938		-5,524,386	2,810,633
JAPAN OTC	18,653,918	0	18,653,918		-18,164,367	5,646,976
Proprietary Vol Asia	191,249,972	0	191,249,972		-5,455,012	257,564
Proprietary Vol Asia	17,078,373	0	17,078,373		0	0
UNASSIGNED	152,081,621	-10,646,159	141,435,463	2,028,435	-52,005,976	17,187,285
PROP VOL JAPAN	251,690	0	251,690		0	0
JAPAN OTC	20,264,878	-1,964,707	18,300,171		0	0
CONVERTIBLES	690,811,473	-8,913,669	681,897,804	46,863,872	-98,220,565	52,932,027
UNASSIGNED	124,439,569	-2,957,639	121,481,930		-20,176,777	20,176,777
UNASSIGNED	15,005,606	0	15,005,606		0	0
UNASSIGNED	111,252,771	0	111,252,771		0	0
UNASSIGNED	17,208,364	0	17,208,364		0	0
UNASSIGNED	145,493,633	-604,128	144,889,504		0	0
UNASSIGNED	132,020,739	0	132,020,739		0	0
RISK ARB ASIA DESK	49,335,679	0	49,335,679	0	-26,901,000	26,901,000
RISK ARB ASIA DESK	1,115,505	0	1,115,505		0	0
RISK ARB ASIA DESK	0	0	0	0	0	0
RISK ARB ASIA DESK	134,516,236	-2,211,394	132,304,842		0	0
UNASSIGNED	0	0	0	0	0	0
CAPITAL MARKETS ARBITRAGE	323,193,808	-2,657,668	320,536,140	71,126,408	-219,460,288	72,833,598
CAPITAL MARKETS ARBITRAGE	10,209,470	-357,568	9,851,902		-1,226,645	736,050
CAPITAL ARBITRAGE	12,534,192	0	12,534,192		0	0
LBIE DAILY BOND	340,944,651	-20,213,392	320,731,259	157,058,003	-315,518,775	176,888,397

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
KS EQUITY	40,645,670	-79	40,645,591		0	0
INDIA	0	0	0		-1,200,000	0
JF CREDIT	14,743,040	-4,364,888	10,378,152		-12,435,513	9,557
CREDIT	53,700,571	-6,148,033	47,552,537	13,315,675	-14,094,011	7,885
MP PRIVATE EQUITY	15,000,000	0	15,000,000		0	0
AD LOANS	152,540,900	0	152,540,900		0	0
CREDIT	47,865,457	0	47,865,457		0	0
UNASSIGNED	0	0	0	0	0	0
RISK ARB EUROPE	1,040,760	0	1,040,760		0	0
GTS	6,377,181	0	6,377,181		0	0
GTS	28,009,739	-1,018,446	26,991,293	0	-12,255,349	5,368,022
GTS	35,372,853	-326,137	35,046,716		-26,361,030	9,344,072
GTS	86,018	0	86,018		0	0
GTS	11,085,600	0	11,085,600		-17,677,256	17,677,256
GTS	44,414,541	0	44,414,541		-3,244,571	3,244,571
GTS	0	0	0		-10,280,307	3,685,327
GTS	95,432,470	0	95,432,470		-10,357,944	0
GTS	12,467,532	0	12,467,532		0	0
GTS	17,333	0	17,333		0	0
GTS	5,366,299	0	5,366,299		0	0
GTS	2,814,700	-487,500	2,327,200		0	0
UNASSIGNED	52,394,168	0	52,394,168		0	0
UNASSIGNED	5,326,553	0	5,326,553		0	0
UNASSIGNED	-323,089,364	0	-323,089,364	0	0	0
UNASSIGNED	-230,606,370	0	-230,606,370	0	0	0
UNASSIGNED	323,089,364	0	323,089,364	0	0	0
UNASSIGNED	230,606,370	0	230,606,370	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	38,014	0	38,014		0	0
UNASSIGNED	22,979,183	0	22,979,183		0	0
UNASSIGNED	9,417,245	0	9,417,245		0	0
UNASSIGNED	2,781,873	0	2,781,873		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	118,182,533	0	118,182,533		0	0
UNASSIGNED	83,310,155	0	83,310,155		0	0
	2,975,483,651	0	2,975,483,651	0	0	0
HY LOANS: SYND IBD	35,420	0	35,420		0	0
UNASSIGNED	110,657,534	0	110,657,534	0	-129	0
UNASSIGNED	180,920,590	0	180,920,590	0	-218	0
UNASSIGNED	19,568,686	0	19,568,686	0	0	0
UNASSIGNED	155,537,392	0	155,537,392	0	-175	0
FRLS: REAL ESTATE	135,626,563	0	135,626,563	0	-101	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	58,789,218	0	58,789,218	0	0	0
UNASSIGNED	10,458,727	0	10,458,727	0	0	0
UNASSIGNED	67,627,098	0	67,627,098	0	0	0
UNASSIGNED	9,188,823	0	9,188,823		0	0
UNASSIGNED	27,421,747	-456,662	26,965,085	0	0	0
UNASSIGNED	212,807,506	0	212,807,506	0	0	0
UNASSIGNED	117,023,508	0	117,023,508	0	0	0
High Grade Credit	56,056,792	0	56,056,792		0	0
UNASSIGNED	12,659,858	0	12,659,858		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	25,392,396	0	25,392,396		0	0
UNASSIGNED	10,067,742	0	10,067,742		0	0
UNASSIGNED	944,879,516	0	944,879,516		-5,945	3,660
UNASSIGNED	20,606,608	0	20,606,608		0	0
UNASSIGNED	191	0	191		0	0
UNASSIGNED	26,480,099	0	26,480,099		0	0
UNASSIGNED	600,040,120	0	600,040,120		0	0
UNASSIGNED	2,412,903	0	2,412,903		0	0
UNASSIGNED	2,677,139	0	2,677,139		0	0
UNASSIGNED	-177,894,891	0	-177,894,891	0	0	0
HG FIRM RELATIONSHIP LOANS	43,128,553	0	43,128,553		0	0
HG FIRM RELATIONSHIP LOANS	9,864,985	0	9,864,985		0	0
HG FIRM RELATIONSHIP LOANS	96,486,353	0	96,486,353		0	0
HG FIRM RELATIONSHIP LOANS	339,202,589	0	339,202,589		0	0
HG FIRM RELATIONSHIP LOANS	-31,069,378	0	-31,069,378	0	0	0
UNASSIGNED	19,010,204	0	19,010,204		0	0
UNASSIGNED	16,587,193	0	16,587,193		0	0
HY FIRM REL LOANS	23,275,109	0	23,275,109		0	0
UNASSIGNED	-11,637,554	0	-11,637,554	0	0	0
UNASSIGNED	613,036	0	613,036		0	0
UNASSIGNED	140,621,925	0	140,621,925		0	0
	0	0	0	0	0	0
CONVERTS	-1,529,301	-1,290	-1,530,591	0	-1,230,430	838,517
CONVERTS	31,045,762	-55,098,733	-24,052,971	0	-1,186,174	6,569,600
CONVERTS	0	0	0		-1,366,000	1,366,000
CONVERTS	433,907	0	433,907	0	-14,127	0
CONVERTS	2,943,469	0	2,943,469	0	-1,352,437	0
CONVERTS	71,691	0	71,691	0	0	0
CONVERTS	3,064,356	0	3,064,356	0	0	0
FACIL WASH	51,372,607	0	51,372,607		-41,527,527	2,031,470
CONVERTS	31,883,210	-5,480,976	26,402,235		-18,386,138	10,081,075
CONVERTS	2,848,378	-193,497	2,654,881		-2,442,372	780,283
CONVERTS	0	0	0		-788,529	38,703
OTHER	0	0	0	0	-35,783	0
OTHER	7	0	7		0	0
OTHER	640,742	-1,752	638,990		-355	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
OTHER	2,709,808	0	2,709,808		0	0
FINANCIALS	171,613,733	-10,559,025	161,054,708	1,974,741	-99,213,467	8,148,319
UNASSIGNED	23,906,292	-2,891,072	21,015,220		-31,868,696	28,042,079
MANDATORIES	3,408,925	-73,423	3,335,502		-4,265,533	0
TECHNOLOGY	216,856,953	-10,175,975	206,680,978		-108,587,590	36,396,871
TELECOM	132,845,290	-2,173,031	130,672,259	1,418,657	-42,644,356	15,287,900
INDUSTRIALS	105,549,096	-7,883,897	97,665,199		-70,854,843	23,369,337
CONVERTS	108,063,095	-4,788,897	103,274,199		-73,382,252	11,175,284
CONVERTS	38,838,739	-8,977,055	29,861,684		-22,272,629	12,154,662
OTHER	0	0	0	0	0	0
OTHER	-2,709,808	0	-2,709,808	0	0	0
OTHER	746,311,332	0	746,311,332	0	0	0
OTHER	-37,210	0	-37,210	0	0	0
CONVERTIBLES	538,345,376	0	538,345,376	0	-220,071,130	9,904,007
PRO CREDIT	335,973,270	0	335,973,270		-117,291,859	73,034,659
PRO VAL	784,616,961	-6,177,125	778,439,835		-509,216,412	186,772,951
PRO VIEW	18,675,292	-27,255	18,648,037		-37,193,872	37,193,872
OTHER	50,777,656	0	50,777,656		0	0
CONVERTIBLES	27,521,241	-6,564,394	20,956,847		-35,732,772	35,732,772
UNASSIGNED	0	0	0		-21,689,233	1,064,552
PRO CREDIT	2,242,872	0	2,242,872		0	0
UNASSIGNED	10,466,473	0	10,466,473		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	517,500	0	517,500	0	-350	0
UNASSIGNED	221,315,072	0	221,315,072	0	-258	0
UNASSIGNED	271,253,124	0	271,253,124	0	-203	0
UNASSIGNED	475,609,690	0	475,609,690	0	-86	0
UNASSIGNED	39,137,371	0	39,137,371	0	0	0
UNASSIGNED	42,085,124	0	42,085,124	0	0	0
UNASSIGNED	340,984,965	0	340,984,965	0	-50,684,604	0
UNASSIGNED	117,578,438	0	117,578,438	0	0	0
UNASSIGNED	20,917,454	0	20,917,454	0	0	0
UNASSIGNED	135,254,198	0	135,254,198	0	0	0
UNASSIGNED	897,436	0	897,436		0	0
UNASSIGNED	25,148,432	0	25,148,432	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	393,800	-8,372	385,428		0	0
TECHNOLOGY	0	0	0	0	0	0
TECHNOLOGY	-6,550,973	0	-6,550,973	0	0	0
UNASSIGNED	12,800,992	-298,525	12,502,466		0	0
HEALTHCARE	0	0	0		-5,477,857	5,477,857
SMALL CAP	28,285,227	-2,983	28,282,244		0	0
MID CAP	20,781,992	-9,725,202	11,056,791		0	0
SPECIAL SITUATIONS	70,259,218	-9,494,181	60,765,037		-811,142	0
TECHNOLOGY	74,758,350	-26,324,797	48,433,553		-34,660,372	9,366,240

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
L/S DISCONTINUED STRAT	92	-92	0		0	0
HEALTHCARE	133,005,182	-58,050,433	74,954,749		-92,423,779	34,899,307
SMALL CAP	132,352,306	-32,434,005	99,918,300		-102,079,773	20,709,246
MID CAP	111,417,681	-55,728,391	55,689,290	1,022,143	-111,017,069	59,493,987
ALL CAP	347,199,940	-102,581,100	244,618,839		-191,780,716	124,909,650
SPECIAL SITUATIONS	300,133,107	-74,946,928	225,186,179	9,881,145	-141,754,476	97,564,508
LEHMAN LONG / SHORT	39,951,133	0	39,951,133		0	0
LEHMAN LONG / SHORT	5,000,004	0	5,000,004		0	0
UNASSIGNED	33,942,413	-17,223,237	16,719,177		-7,366,105	7,366,105
UNASSIGNED	8,335,864	-8,335,864	0		-5,218,430	2,807,590
OPPORTUNITY FUND	-1,237,576	0	-1,237,576	0	0	0
OPPORTUNITY FUND	811,142	0	811,142		-811,142	0
OPPORTUNITY FUND	5,637,962	0	5,637,962		0	0
OPPORTUNITY FUND	441,591	0	441,591		0	0
OPPORTUNITY FUND	85,581,560	-37,975,182	47,606,378		-59,843,310	58,939,638
OPPORTUNITY FUND	30,024,439	0	30,024,439		-7,493,134	1,675,200
OPPORTUNITY FUND	503,125	-142	502,982		0	0
OPPORTUNITY FUND	2,459,575	0	2,459,575		0	0
OPPORTUNITY FUND	0	0	0	0	0	0
OPPORTUNITY FUND	10,702,942	0	10,702,942		-1,845,410	0
UNASSIGNED	-77,921,771	0	-77,921,771	0	0	0
IGP	123,466,131	-66,476,974	56,989,157		-101,516,411	60,071,235
IGV	170,254,774	-79,856,902	90,397,872	6,592,872	-94,753,840	36,857,666
IGN	11,248,956	-7,718,175	3,530,781		-12,367,525	3,295,712
IGO	14,596,750	-9,186,220	5,410,531		-931,625	0
SINGLE STOCK	2,037	-590	1,447		-1,238	0
ATS PLATFORM	122,015	-122,015	0		0	0
UNASSIGNED	30,559,092	-3,040,699	27,518,393		0	0
UNASSIGNED	0	0	0		-28,836,000	0
UNASSIGNED	0	0	0		-20,454,000	7,756,936
UNASSIGNED	7,756,936	-7,756,936	0		0	0
UNASSIGNED	35,916,734	-28,161	35,888,572		0	0
UNASSIGNED	3,940,581	-17,105	3,923,476		0	0
BASIC MATERIALS	6,469,063	-172,940	6,296,123		-3,065,974	3,065,974
BASIC MATERIALS	4,078,540	-4,078,540	0		-4,003,470	4,003,470
BASIC MATERIALS	3,280	-3,280	0		-5,924,153	5,924,153
BASIC MATERIALS	264,393	-160,625	103,768		-296,187	112,781
BASIC MATERIALS	9,178,000	-5,609,559	3,568,441		-4,974,631	4,971,893
BASIC MATERIALS	616,670	-616,670	0		-686,332	686,332
BASIC MATERIALS	61,394	-60,936	458		-208,651	160,612
BASIC MATERIALS	7,369,200	-7,369,200	0		0	0
BASIC MATERIALS	6,674,145	-1,749,789	4,924,356		-8,454,006	8,454,006
BASIC MATERIALS	58,576	-43,498	15,078		-101,773	10,215
UNASSIGNED	-153,518,134	0	-153,518,134	0	0	0
BASIC MATERIALS	131,864,863	0	131,864,863	0	0	0
ELECTRONIC CLIENT SERVICES	15,330	-15,330	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ELECTRONIC CLIENT SERVICES	0	0	0		-272	272
ELECTRONIC CLIENT SERVICES	4,398	-638	3,760		-6,726	3
ELECTRONIC CLIENT SERVICES	16,889	-12,843	4,046		0	0
CASH DIRECT TO MODEL	0	0	0		-35	6
UNASSIGNED	0	0	0		0	0
CONSUMER	2,334,872	-219,458	2,115,415		-26,460	11,847
CONSUMERS	39,790	-28,124	11,666		-37,964	31,364
CONSUMERS	0	0	0		-3,127,547	2,506,169
CONSUMERS	46,786,986	-29,889,811	16,897,175		-52,361,927	37,079,334
CONSUMERS	1,214,066	-1,101,158	112,908		-123,968	10,393
CONSUMERS	22,252,800	-10,923,615	11,329,185		-8,460,240	6,295,968
CONSUMERS	49,379	-47,442	1,937		-21,498	2,385
CONSUMERS	2,490	-1,017	1,473		0	0
CONSUMERS	-22,765	0	-22,765	0	0	0
EMG	446	-61	385		-334	334
EMG	35,183,199	-1,633,171	33,550,028		-1,722,041	646,287
EMG	416,945	-285,249	131,696		-575,324	573,539
EMG	1,130	0	1,130		0	0
EMG	19,506	-19,506	0		0	0
EMG	0	0	0		-3,357	0
EMG	0	0	0	0	-113	113
EMG	12,889,838	-2,146,272	10,743,566		-850,059	850,059
EMG	1,130,672	-42,016	1,088,656		-444	444
EMG	0	0	0		-176	176
EMG	38,252	-3,477	34,776		-3,775	0
EMG	1,666,400	-1,666,400	0		0	0
EMG	1,640,500	-21,912	1,618,588		-23,387,790	11,737,790
UNASSIGNED	-46,513	0	-46,513	0	0	0
UNASSIGNED	10,400	0	10,400		0	0
Financials	24,476	-24,476	0		-26,964	18,461
Financials	1,735,890	-1,007,500	728,390		-187,952	187,952
Financials	59,261,900	-33,331,201	25,930,699		-46,380,120	46,380,120
Financials	74,906,448	-57,704,433	17,202,016	1,227,273	-72,749,063	60,213,133
Financials	83,721	-81,070	2,651		-47,060	25,524
Financials	275,000	-274,596	404		-117,220	34,823
Financials	6,797,259	-6,797,259	0		0	0
HEALTHCARE	1,678,125	-1,649,158	28,966		-1,183,417	979,201
HEALTHCARE	0	0	0	0	0	0
HEALTHCARE	0	0	0		-15,617	26
HEALTHCARE	1,387,211	-1,387,211	0		-14,480,796	14,368,856
HEALTHCARE	201,671	-131,572	70,099		-144,770	62,352
HEALTHCARE	10,637	-10,637	0		-83	83
HEALTHCARE	25,000	-10,302	14,698		0	0
HEALTHCARE	1,222,121	-319,528	902,593		-2,586,671	2,586,671
HEALTHCARE	177,062	-176,250	813		-119,387	50,127
HEALTHCARE	6,010,230	-1,335,808	4,674,422		-4,675,611	4,675,611

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HEALTHCARE	-78,991	0	-78,991	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0		-1,126	822
OTHER	44,572	0	44,572		0	0
OTHER	444,009	-89,372	354,637		-101,055	3,230
OTHER	370,956	-256,913	114,043		-289,930	156,443
OTHER (NYX)	84,634,868	0	84,634,868		0	0
OTHER	1,916,234	-1,916,234	0		-54,975	54,975
OTHER (BATS)	40,500,000	0	40,500,000		0	0
SINGLE STOCK	559,555	-195,130	364,424		0	0
SINGLE STOCK	197,134	-195,230	1,904		-272,384	61,107
UNASSIGNED	52,185,660	-1,448,309	50,737,350		-287,488	287,488
UNASSIGNED	1,112,061	-1,112,061	0		0	0
UNASSIGNED	353	-353	0		0	0
TECHNOLOGY	173,973	-172,481	1,492		-14,876	14,876
UNASSIGNED	0	0	0	97,969	0	0
UNASSIGNED	30,851,682	0	30,851,682		0	0
UNASSIGNED	308,345	0	308,345		0	0
TECHNOLOGY	1,428,884	-396,885	1,031,999		-136,733	69,677
TECHNOLOGY	72,993	-36,182	36,810		-29,565	21,264
TECHNOLOGY	997	-997	0		-21,336	2,037
TECHNOLOGY	1,261	-1,261	0		0	0
TECHNOLOGY	90,714	-24,072	66,642		-9,212	8,761
TECHNOLOGY	0	0	0		-1,261	1,261
TECHNOLOGY	2,475,000	-2,475,000	0		0	0
TECHNOLOGY	43,495,854	-27,419,604	16,076,250	549,081	-41,805,224	34,115,331
TECHNOLOGY	4,822,595	-4,796,239	26,356	26,356	-232,427	231,013
TECHNOLOGY	61,930	-57,659	4,271		-31,466	18,538
TECHNOLOGY	30,746	-30,746	0		-152,939	48,972
TECHNOLOGY	-3,999,910	0	-3,999,910	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	20,400	-8	0
UNASSIGNED	2	0	2		0	0
BROKER DEALER	2,013,518	-94,145	1,919,373		-2,729,486	39,890
BROKER DEALER	108,263	-27,573	80,689		-235,320	161,275
BROKER DEALER	8,036	-8,036	0		-2	0
BROKER DEALER	12,789	0	12,789		-8,861	2,207
UNASSIGNED	-9,284,766	0	-9,284,766	0	0	0
UNASSIGNED	8,406,359	-2,434,935	5,971,424		-10,901,956	5,082,594
EVENT DRIVEN AMER	0	0	0		0	0
EVENT DRIVEN AMER	0	0	0		0	0
EVENT DRIVEN AMER	168,232,043	-22,185,795	146,046,247	45,963,103	-133,126,021	101,928,802
RISK ARB	0	0	0		0	0
EVENT DRIVEN AMER	3,706,612	-15,465	3,691,147	0	-6,248,928	4,728,239
EVENT DRIVEN AMER	184,207,504	-30,113,720	154,093,784		-78,390,961	34,170,041

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EVENT DRIVEN AMER	64,208,045	-14,109,825	50,098,220		-71,882,012	33,801,200
EVENT DRIVEN AMER	0	0	0		-4	0
EVENT DRIVEN AMER	20,937,500	-1,017,815	19,919,685		0	0
EVENT DRIVEN AMER	3,756,543	-812,253	2,944,291	129,812	-3,017,217	1,803,375
EVENT DRIVEN AMER	-6,803,596	0	-6,803,596	0	0	0
Dispersion	124,917,149	-100,575,296	24,341,852	622,545	-379,828,150	203,994,463
FLOW	26,179,553	-15,822,997	10,356,556	8,133,905	-24,682,680	23,563,330
Dispersion	11,830,525	-11,345,425	485,100		-6,227,603	5,744,386
ETFS	7,284,303	-32,447	7,251,856		-27,865,600	21,735,605
ETFS	2,782,644	-776	2,781,868		-2,807,785	2,338,581
ETFS	15,801,337	-15,405,191	396,147		-245,453,832	103,864,319
ETFS	3,416,989	-7,434	3,409,555		-3,149,810	2,603,830
ETFS	18,372,287	-5,979	18,366,308		-18,104,912	13,589,140
ETFS	8,660,147	-8,640,604	19,543		-8,895,411	8,849,955
ETFS	74,007	-22,682	51,324		-315,422	201,108
ETFS	12,302,665	-12,291,273	11,393		-14,322,631	11,300,290
ETFS	6,453,403	-3,928,718	2,524,685		-6,027,294	4,653,616
ETFS	14,742,161	-29	14,742,132		-15,096,137	11,751,196
ETFS	6,926,802	0	6,926,802		-6,659,389	4,508,181
ETFS	5,960,884	0	5,960,884		-5,872,495	4,118,083
ETFS	5,449,052	-819	5,448,233		-5,494,324	4,221,702
ETFS	13,647,789	-13,613,583	34,207		-13,012,721	7,076,498
ETFS	9,989,066	0	9,989,066		-9,250,782	6,625,253
ETFS	12,952,820	0	12,952,820		-12,868,404	10,719,918
ETFS	14,677,736	0	14,677,736		-14,200,243	12,070,063
ETFS	4,656,808	-7,900	4,648,908		-4,344,768	2,380,588
ETFS	2,154,643	0	2,154,643		-2,085,608	1,679,108
ETFS	3,588,718	0	3,588,718		-3,429,543	2,860,800
ETFS	8,867,530	0	8,867,530		-9,168,542	7,651,833
ETFS	18,653,398	-43,873	18,609,526		-12,123,477	33,105
ETFS	2,094,115	-2,088,453	5,662		-2,218,792	2,218,792
ETFS	450,634	-450,634	0		-66,325	0
ETFS	102,018,153	-35	102,018,118		-18,628,233	15,093,422
ETFS	2,758,409	-780,679	1,977,731		-2,894,631	1,821,659
ETFS	2,306,167	0	2,306,167		-2,282,692	1,875,519
ETFS	25,160,386	-6,445,027	18,715,359		-25,194,507	16,977,719
ETFS	1,389,265	-1,389,265	0		-1,741,126	1,741,126
ETFS	14,876,611	-14,876,611	0		-50,751,739	30,264,071
ETFS	3,477,251	-3,477,251	0		-3,205,252	5,293
ETFS	2,855,740	0	2,855,740		-24,169,550	24,169,550
ETFS	20,092,814	-1,743,740	18,349,074		-19,975,240	16,375,209
ETFS	4,502,100	-4,500,284	1,816		-69,990,283	57,046,060
ETFS	36,950,417	-4,942,028	32,008,389		-26,272,602	26,272,602
ETFS	513,002	-513,002	0		-758,460	659,897
ETFS	3,885,400	-3,882,990	2,409		-3,649,642	3,649,642
ETFS	8,998,700	-6,777,804	2,220,896		-9,008,271	7,523,389

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	3,348,827	-3,348,827	0		-3,929,834	3,345,246
ETFS	3,859,993	-2,769,659	1,090,334		-3,478,828	2,323,178
ETFS	65,975,067	-334,017	65,641,050		-66,126,044	60,958,305
ETFS	32,260,489	-31,671	32,228,818		-32,163,565	14,447,072
ETFS	308,237,336	-299,391,068	8,846,268		-1,878,632,570	1,481,388,322
ETFS	5,105,628	-5,105,628	0		-5,077,067	5,077,067
ETFS	383,251	0	383,251		-379,002	353,118
ETFS	19,604,325	0	19,604,325		-19,546,050	15,166,348
ETFS	512,689	-512,689	0		-583,949	454,400
ETFS	1,967,972	0	1,967,972		-1,872,816	1,755,696
ETFS	17,939,712	-25	17,939,687		-11,953,829	17
ETFS	2,777,917	-1,063	2,776,854		-2,103,147	1,082,853
ETFS	717,738	-666,575	51,163		-1,053,908	1,053,908
ETFS	16,070,601	-12,809,807	3,260,794		-15,830,187	8,466,664
ETFS	2,241,699	-2,223,949	17,750		-2,147,294	0
ETFS	2,793,054	0	2,793,054		-2,627,884	1,831,995
ETFS	10,134,413	-10,131,218	3,195		-10,312,557	10,312,535
ETFS	3,456	-3,390	67		0	0
ETFS	24,723,790	-944,646	23,779,144		-25,905,806	18,680,141
ETFS	6,962,277	-2,952,854	4,009,423		-6,776,288	2,471,179
ETFS	51,333	0	51,333		-410,982,425	341,592,462
ETFS	40,428,181	-15,136,515	25,291,666		-40,974,573	30,161,451
ETFS	25,694,755	0	25,694,755		-26,165,168	16,251,463
ETFS	0	0	0		-194,565	0
ETFS	6,961,280	0	6,961,280		-6,891,169	3,917,026
ETFS	15,242,500	0	15,242,500		-15,145,315	11,692,963
ETFS	17,603,212	-17,603,047	164		-665,829	522,620
ETFS	10,834,260	-643	10,833,616		-5,089,391	2,884,631
ETFS	4,499,512	-4,093	4,495,419		-4,356,127	2,327,779
ETFS	129	-129	0		0	0
ETFS	12,463,500	0	12,463,500		-12,165,443	7,666,768
ETFS	4,151,000	0	4,151,000		-3,530,604	2,412,672
ETFS	1,814,139	-51,522	1,762,617		-1,279,761	1,008,627
ETFS	3,419,484	-815,612	2,603,872		-3,695,521	1,508,635
ETFS	3,035,083	0	3,035,083		-3,098,003	2,112,118
ETFS	3,200,709	0	3,200,709		-3,252,459	2,510,296
ETFS	3,984,944	-3,984,944	0		-3,623,694	3,623,694
ETFS	10,981,981	0	10,981,981		-10,945,865	8,524,221
ETFS	9,732,168	-25,067	9,707,102		-9,548,228	7,253,901
ETFS	603,436	-319,275	284,161		-3,516,108	2,185,489
ETFS	2,404,834	-2,404,834	0		-19,069,953	15,122,802
ETFS	9,686,127	-1,826,298	7,859,829		-9,110,958	7,619,686
ETFS	45,401	-45,401	0		0	0
ETFS	2,145,152	0	2,145,152		-2,029,607	1,229,459
ETFS	3,056,250	0	3,056,250		-2,732,607	1,505,468
ETFS	2,072,906	-2,834	2,070,073		-1,762,694	1,406,642

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	17,089,026	0	17,089,026		-17,005,152	11,129,899
ETFS	6,335,695	0	6,335,695		-6,055,636	3,702,813
ETFS	816,312	-816,312	0		-840,416	800,382
ETFS	164,361	-146,110	18,251		-66,513	62,920
ETFS	970,162	-809,973	160,189		-710,298	456,931
ETFS	6,352,257	0	6,352,257		-6,254,020	2,990,906
ETFS	301,955	-301,955	0		-294,891	0
ETFS	568,718	-568,718	0		-117,900	117,900
ETFS	7,073,691	-6,999,571	74,120		-3,014,593	3,014,593
ETFS	0	0	0		-32,712	32,712
ETFS	0	0	0		-83,934	83,934
ETFS	2,524,398	-110,080	2,414,318		-2,495,649	1,281,275
ETFS	8,138,467	-8,138,467	0		-8,061,468	5,389,273
ETFS	19,992,058	-38	19,992,020		-19,686,688	15,118,170
ETFS	13,043,125	-478	13,042,647		-12,992,442	9,695,626
ETFS	1,277,455	0	1,277,455		-1,272,528	826,952
ETFS	807,136	0	807,136		-743,281	614,075
ETFS	139,096	-138,878	218		0	0
ETFS	2,580,933	0	2,580,933		-2,121,409	1,511,516
ETFS	1,583,802	-1,583,802	0		-1,623,819	0
ETFS	104,009	-62,782	41,227		-192,085	118,198
ETFS	936,165	0	936,165		-727,146	476,846
ETFS	3,168,490	0	3,168,490		-3,638,338	2,359,401
ETFS	3,776,896	0	3,776,896		-4,308,941	2,917,947
ETFS	1,637,030	0	1,637,030		-1,806,018	837,383
ETFS	68,840	0	68,840		0	0
ETFS	79,263	-79,263	0		0	0
ETFS	3,817,477	-3,817,477	0		-4,110,581	3,399,672
ETFS	14,223,965	0	14,223,965		-13,676,594	8,499,042
ETFS	385,324	-385,324	0		0	0
ETFS	1,856,620	0	1,856,620		-1,390,262	927,744
ETFS	65,803	-65,803	0		-95,203	95,203
ETFS	2,955,135	-274,466	2,680,668		-2,820,054	1,349,344
ETFS	9,403,664	0	9,403,664		-9,272,773	4,979,986
ETFS	444,185	-555	443,630		-40,727	40,727
ETFS	2,909,082	-30	2,909,052		-2,749,251	2,055,045
ETFS	1,146,918	-917	1,146,000		-1,198,245	490,909
ETFS	10,996,635	-79	10,996,557		-10,862,615	8,272,842
ETFS	8,855,890	-8,855,890	0		-9,166,752	8,008,810
ETFS	6,888,765	-242,294	6,646,471		-25,166,943	13,832,869
ETFS	5,294,797	-26,511	5,268,286		-5,250,382	3,987,997
ETFS	5,435,123	-416	5,434,707		-5,496,182	4,408,747
ETFS	6,480,526	-2,648,998	3,831,529		-6,454,627	4,473,631
ETFS	6,813,086	-6,812,395	691		-6,571,692	6,571,692
ETFS	7,621,678	-9,438	7,612,240		-7,395,450	5,290,218
ETFS	1,878,800	-17,616	1,861,184		-1,494,908	1,070,888

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ETFS	12,992,758	-1,864,203	11,128,555		-12,560,540	8,972,348
ETFS	10,186,216	-10,186,216	0		-10,126,238	163,462
ETFS	0	0	0		0	0
ETFS	1,528,159	-7,438	1,520,721		-1,338,154	1,097,731
ETFS	11,502,918	-285,934	11,216,984		-1,302,967	1,302,967
ETFS	0	0	0		-42,492	0
ETFS	166,386	-127,068	39,318		-102,641	0
ETFS	0	0	0		-108,448	0
ETFS	59,356,148	-139,505	59,216,643		-58,853,362	35,899,278
ETFS	1,502,592	0	1,502,592		-1,447,915	1,069,713
ETFS	12,115,560	0	12,115,560		-11,991,427	9,592,634
ETFS	58,599	-52,163	6,436		-235	235
ETFS	3,664,495	-516	3,663,980		-3,631,774	2,662,290
ETFS	3,570,214	-3,493,512	76,701		-2,484,439	2,027,228
ETFS	24,884,472	-14	24,884,459		-24,430,233	16,599,773
ETFS	38,368	-38,317	51		-58,244	30,832
ETFS	0	0	0	0	0	0
INDEX	-694,267,528	-2,626,887	-696,894,415	0	-6,347,776	4,186,174
INDEX	66,946,088	-38,092,583	28,853,506		-34,136,623	14,587,957
INDEX	966,836,044	-189,247,034	777,589,009		-1,215,139,676	531,895,342
OTHER	1,598,639	-553,245	1,045,394	5,863	0	0
INDEX	177,559,181	-81,990,888	95,568,294		-86,972,099	58,206,245
INDEX	4,836,500	0	4,836,500		-3,851,000	5,902
INDEX	93,552,113	-49,612,142	43,939,971		-57,854,347	56,764,640
INDEX	16,866,759	-2,404,304	14,462,456		-30,659,744	30,659,744
INDEX	2,693,343	-826,415	1,866,928		-16,533,232	3,258,777
FLOW	3,087,870	-2,878,641	209,229		-141,533,677	125,330,677
INDEX	233,758,591	-194,112,435	39,646,155		-220,846,190	218,068,668
Dispersion	249,126,685	-105,540,243	143,586,442	2,140,735	-354,849,918	261,888,465
Index Arb	736,368,275	-635,358,889	101,009,386	3,310,462	0	0
Index Arb	183,395	-143,635	39,760		-1,001	885
Index Arb	84	-84	0		-76	57
Index Arb	0	0	0		-25,862	18,109
Index Arb	271,121	-235,162	35,959		0	0
Index Arb	61,532	-61,139	392		0	0
Index Arb	84,363	-83,770	593		-42,179	42,179
Index Arb	13,673	-1,134	12,539		-118,785	92,382
UNASSIGNED	24,636,334	0	24,636,334	0	-82,444,309	0
OTHER	1,245,640	-827,541	418,099		0	0
UNASSIGNED	6,340,570	-1,655,680	4,684,890		-5,708,198	384,028
OTHER	453,069	-453,069	0		0	0
OTHER	1,726,699	0	1,726,699		-9,092,508	8,941,258
UNASSIGNED	54	-54	0		0	0
OTHER	0	0	0		-44,550	0
VOLATILITY	179,762	-150,639	29,123		-198,777	122,871
OTHER	35,571,459	-21,104,809	14,466,649		-89,370,493	72,923,163

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FLOW	4,165,000	-1,292,512	2,872,488		-3,920,000	3,920,000
FLOW	3,772,308	-1,618,174	2,154,134		0	0
FLOW	4,643,750	0	4,643,750		-4,450,000	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	-2,528,698	0	-2,528,698	0	0	0
TELECOM	43,936,635	-3,917,435	40,019,200		0	0
TELECOM	0	0	0		-117,104,897	0
PRINCIPAL	5,789,087	-4,307,842	1,481,245		-4,004,375	2,588,872
HEALTHCARE	500,644,118	-264,684,044	235,960,074	4,106,339	-244,107,461	58,459,580
CONSUMER	4,477,278	-403,753	4,073,524		-4,329,962	2,736,483
HEALTHCARE	11,500,518	-5,167,526	6,332,991	459,884	-4,775,065	1,503,165
PRINCIPAL	4,096,997	-3,489,589	607,408		-4,593,839	2,593,804
OTHER	426,175,105	-204,707,217	221,467,889	5,874,241	-620,863,918	395,366,465
Retail	266,549,188	-121,253,224	145,295,964		-231,679,056	103,156,184
ENERGY	637,253,275	-208,619,433	428,633,842	12,635,466	-518,689,146	224,475,409
Financials	517,605,733	-263,254,110	254,351,622	39,566	-315,044,086	159,376,462
TECHNOLOGY	-507,157,187	-148,994,412	-656,151,599	0	-391,510,260	134,307,642
SEMICONDUCTORS	390,522,247	-181,173,558	209,348,689		-413,119,305	224,216,401
TECHNOLOGY	161,113,644	-103,019,223	58,094,421		-103,317,081	26,890,341
OTHER	5,828,726	-1,453,344	4,375,381		-6,341,873	2,335,503
TECHNOLOGY	5,078,406	-5,076,003	2,403		-1,310,604	74,669
TELECOM	82,529,557	-15,455,556	67,074,001		-4,298,144	505,959
TECHNOLOGY	10,461,299	-10,458,940	2,359		-17,984,573	17,132,666
OTHER	0	0	0		-2,572,600	2,159,170
OTHER	322,567,652	-235,158,745	87,408,907		-110,175,586	79,505,765
CONSUMER	713,218	-512,773	200,446		-45,836	45,836
OTHER	351,425	-240,066	111,359		-9,928,968	9,871,050
Financials	738,942,494	-171,113,137	567,829,357		-157,024,473	121,651,848
ENERGY	180,589,261	-61,103,486	119,485,775	22,326	-171,386,992	110,472,838
OTHER	48,979,225	-12,218,842	36,760,383		-115,438,393	50,757,989
Retail	5,716,794	-5,708,949	7,845		-9,607,706	6,368,048
FLOW	269,465	-269,465	0		-6,799,950	5,281,715
MISCELLANEOUS	31,119,082	-25,037,542	6,081,540		-20,137,537	14,328,872
HEALTHCARE	46,223,217	-33,563,656	12,659,562	611,249	-86,477,291	43,738,780
SEMICONDUCTORS	330,811,847	-130,488,716	200,323,131		-142,006,217	103,616,456
TECHNOLOGY	48,849,240	-20,900,825	27,948,415		-17,030,303	15,122,141
UNASSIGNED	137,937,338	0	137,937,338	0	-183,994,255	0
G OPEN-CLOSE	654	-654	0		-12,281,146	11,179,471
G OPEN-CLOSE	36,191	-24,816	11,375		-54,350	51,539
G OPEN-CLOSE	644,781	-113,556	531,224		-35,413,157	29,116,586
G OPEN-CLOSE	4,490,239	-2,532,067	1,958,172		-2,523,290	2,523,284
G OPEN-CLOSE	105,947	-89,238	16,709	479	-664	664
G VWAP	0	0	0		-9,006	9,006
G VWAP	15,923	-15,923	0		-6,182	1,847
G VWAP	89,411	-1,703	87,708		-92,279	13,340
G VWAP	0	0	0		-7,411	7,411

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	433,907	0	433,907	0	-14,127	0
UNASSIGNED	12,265,519	0	12,265,519	0	-1,352,437	0
PORT TRADING AMERICAS	9,583	-9,583	0		-466	466
PORT TRADING AMERICAS	338,378	0	338,378		0	0
PORT TRADING AMERICAS	3	0	3		0	0
PORT TRADING AMERICAS	0	0	0		0	0
PORT TRADING AMERICAS	61,428	-3,519	57,909		-1	1
UNASSIGNED	2,894,259	0	2,894,259	4,994	-95,442	0
UNASSIGNED	295,338	0	295,338	6,478,608	-1,277,445	0
PORT TRADING AMERICAS	0	0	0	3,244	-492	0
PORT TRADING AMERICAS	0	0	0		-10,781	10,781
PORT TRADING AMERICAS	1	-1	0		0	0
UNASSIGNED	0	0	0	414,616	-30	0
PORT TRADING AMERICAS	29,285	0	29,285		-97,175	89,480
PORT TRADING AMERICAS	0	0	0	747	-4,435	548
PORT TRADING AMERICAS	1,913	-1,911	2		-175	174
PORT TRADING AMERICAS	53,250	-53,250	0		-1,706,488	1,706,488
PORT TRADING AMERICAS	48,922	-27,899	21,024		-68	68
PORT TRADING AMERICAS	178,581	-178,581	0		-170,196	30,511
PORT TRADING AMERICAS	278	-251	27		0	0
PORT TRADING AMERICAS	331,071	-316,310	14,762		-219,282	202,130
	6,996	-6,996	0		0	0
UNASSIGNED	-14,833,169	0	-14,833,169	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
BLIND RISK	-666,757	0	-666,757	0	0	0
SYST-FUND L/S	0	0	0		-5	0
SYST-FUND L/S	13,927	0	13,927		0	0
SYST- OTHER	22,545	-16,223	6,322		0	0
SYST-QUANT BOOKS	1,792,147	-817,046	975,101		-1,009,976	314,368
SYST-FUND L/S	0	0	0		-71	71
SYST-FUND L/S	1,289	-1,257	32		-1,371	1,310
SYST-FUND L/S	63	-63	0		0	0
SYST-QUANT BOOKS	439,040	-411,984	27,056		-998,329	612,066
SYST-QUANT BOOKS	2,267,893	-1,846,083	421,811		0	0
SYST-FUND L/S	3,477	0	3,477		-130	0
SYST-QUANT BOOKS	16,055,341	-14,863,304	1,192,037		-2,055,971	1,630,806
SYST-INDEX EVENTS	11,118	-11,118	0		-8,474	8,474
SYST-INDEX EVENTS	0	0	0		-4,137	4,137
BLIND RISK	78,286,380	-56,155,038	22,131,341		-385,306	55,756
SYST-INDEX EVENTS	498	0	498		-5,679,817	2,361,262
SYST-FUND L/S	32	-32	0		0	0
SYST- OTHER	244	-244	0		-10,500	510
SYST-FUND L/S	0	0	0		-3	0
SYST-FUND L/S	0	0	0		-96	96
UNASSIGNED	1,801,086	-1,632,189	168,897	5,613	-1,592,142	1,166,910

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SYST-INDEX EVENTS	192,027	-192,027	0		0	0
BLIND RISK	125,817	-125,817	0		0	0
BLIND RISK	30,629,305	-30,478,109	151,196		0	0
SYST-FUND L/S	0	0	0		-18	18
BLIND RISK	31,549,530	-30,757,212	792,318		0	0
BLIND RISK	826	-826	0		0	0
BLIND RISK	2,164	-2,164	0		-38	38
BLIND RISK	2,676,309	-1,609,226	1,067,083		-15,116,983	10,352,284
	0	0	0	600,893	0	0
BLIND RISK	70,035,666	-61,532,715	8,502,951		0	0
BLIND RISK	7,646	-7,579	68		-92,283	91,073
BLIND RISK	351,021	-115,762	235,259		-1,154	1,154
BLIND RISK	444	-444	0		-687	687
BLIND RISK	2,904	-2,815	90		-2,386	2,178
BLIND RISK	13,060,836	-10,912,488	2,148,348		-14,310,117	14,300,563
	0	0	0	3,358	0	0
CONSUMER	22,584,121	-19,171,654	3,412,468		-21,447,418	13,736,067
	0	0	0	58,008	0	0
TECHNOLOGY	18,538,911	-15,555,519	2,983,391		0	0
AMM	-796,175,658	0	-796,175,658	0	0	0
AMM	1,768,002,817	-542,529,501	1,225,473,317	19,507,941	-2,596,090,608	1,129,767,914
AMM	1,316,187	-1,109,211	206,976		-1,008,203	659,242
AMM	19,128	0	19,128		-4,037,815	2,691,954
AMM	118,781,176	-111,895,243	6,885,933	484,097	-32,815,440	26,733,561
DELTA ONE QUANTS	-754	0	-754	0	0	0
UNASSIGNED	0	0	0		0	0
DELTA ONE QUANTS	0	0	0		-1,700	1,700
DELTA ONE QUANTS	13,591	-1,010	12,581		-172	172
DELTA ONE QUANTS	63	-23	40		0	0
DELTA ONE QUANTS	0	0	0		-950	950
DELTA ONE QUANTS	60	-60	0		0	0
DELTA ONE QUANTS	6	-6	0		0	0
DELTA ONE QUANTS	10	-10	0		0	0
DELTA ONE QUANTS	12	-12	0		0	0
DELTA ONE QUANTS	0	0	0		-149	0
DELTA ONE QUANTS	5	-5	0		0	0
DELTA ONE QUANTS	57	-57	0		0	0
DELTA ONE QUANTS	161,521,758	-130,851,810	30,669,948	164,252	-165,609,370	93,340,570
UNASSIGNED	2,070	-1,260	810		-21,481	20,921
Distributed Products	12,082,479	0	12,082,479		-56,037,712	5,831,975
Distributed Products	6,030,019	-5,985,280	44,740		-90,053,662	0
UNASSIGNED	6,888	0	6,888		0	0
UNASSIGNED	0	0	0		-99,900,640	1,140
STRUCTURED	2,345,065	0	2,345,065		-271,469,055	0
STRUCTURED	505,000	0	505,000		-73,214,871	0
UNASSIGNED	4,463,695	-1,140	4,462,556		-8,600,453	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
STRUCTURED	18,909,949	0	18,909,949		-3,355,093	0
STRUCTURED	21,005,688	0	21,005,688		-24,505,065	0
Distributed Products	1,945,934	0	1,945,934		0	0
Distributed Products	556,599,168	-287,512,104	269,087,064	4,356,060	-153,656,874	71,212,475
STRUCTURED	107,506,971	-49,151,744	58,355,227	3,572,227	-37,125,826	20,345,093
STRUCTURED	354,353,455	-195,834,843	158,518,612	228,152	-105,013,433	27,152,177
UNASSIGNED	128,477,450	-65,999,975	62,477,475	2,326,477	-21,029,528	8,563,952
Insurance/Distributed Products	0	0	0		-9,809,667	0
Insurance/Distributed Products	0	0	0		-1,566,329	0
Insurance/Distributed Products	15,903,869	0	15,903,869		-9,845,094	0
Insurance/Distributed Products	26,445,416	-546,127	25,899,289		-18,620,606	2,276,563
Insurance/Distributed Products	369,201	0	369,201		0	0
Insurance/Distributed Products	188,923,118	-43,851,655	145,071,463		-80,395,388	41,821,132
UNASSIGNED	0	0	0	0	0	0
STRUCTURED	8,488,483	0	8,488,483		0	0
OTHER	12,482,132	-12,482,132	0		-27,958,407	0
VOL	1	0	1		0	0
VOL	0	0	0		-424,810	0
UNASSIGNED	6,085,607	0	6,085,607		-1,512,002	0
OTHER	182,736	-182,731	5		-19,528,003	19,153,179
UNASSIGNED	21,821,000	0	21,821,000		0	0
UNASSIGNED	0	0	0		-2,728,473	2,728,473
OTHER	1,031,564,145	-397,638,325	633,925,820	27,342,786	-23,642,082	1,945,550
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,472,762,527	0	1,472,762,527	0	-420,786,094	0
UNASSIGNED	1,157,436,326	0	1,157,436,326	0	-1,019,163,635	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	129,093,495	0	129,093,495	0	-385,584,684	0
UNASSIGNED	22,628	-13,349	9,279		-34,058	34,058
Distributed Products	0	0	0		-769,170,784	92,666,508
Distributed Products	0	0	0		-5,934,366	1,807,049
Insurance/Distributed Products	0	0	0	0	-10,111,710	510,526
Synthetic Convertibles	1,117,744	0	1,117,744		0	0
Distributed Products	421,946	0	421,946		0	0
Distributed Products	5,437,579	-2,022,687	3,414,891		-20,607	0
Synthetic Convertibles	104,592,264	-269,223	104,323,040	5,780	0	0
Synthetic Convertibles	3,855,194	0	3,855,194		0	0
Synthetic Convertibles	225,756,185	-366,430	225,389,755		-36,920,847	0
UNASSIGNED	8,532,053	0	8,532,053		0	0
Corporates/Hedging & Monetization	74,061,357	0	74,061,357		-252,504,954	260,306
OTHER	0	0	0		-4,565,609	21,254
Synthetic Convertibles	1	0	1		-599	599
OTHER	3,352,723	0	3,352,723		0	0
Synthetic Convertibles	30,354,011	-9,870,377	20,483,634		-23,150	23,150
Synthetic Convertibles	957,567,897	-398,711,949	558,855,948	81,725,051	-58,182,992	31,281,947
Distributed Products	92,093,130	-72,958,394	19,134,736		-980,889,939	44,200,466

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Distributed Products	10,286,245	-9,443,349	842,897		-2,656,894	1,680,379
Distributed Products	14,460,145	0	14,460,145		0	0
UNASSIGNED	33,342,469	0	33,342,469		-1,253,483	0
Distributed Products	105,301	-78,285	27,016	1,241	-90,779	71,116
Corporates	0	0	0		-267,077,347	2,238,197
Insurance/Distributed Products	237,017,094	-90,449,574	146,567,520		-874,560,682	392,567,789
Insurance/Distributed Products	159,899,919	-159,898,847	1,072		-191,016,990	80,016,787
Distributed Products	4,920,607	-4,920,607	0		-24,437,672	23,325,470
STRUCTURED	241,235,120	-28,194,738	213,040,381		-1,022,725,938	27,718,666
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		-63,344	63,344
UNASSIGNED	0	0	0		-43,146	884
UNASSIGNED	3,624	0	3,624		-2,527	2,367
UNASSIGNED	3,961	-2,881	1,080	0	-66,075,406	18,429,602
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	2,955	-2,955	0		0	0
UNASSIGNED	6,881,753	0	6,881,753		0	0
UNASSIGNED	36,012,382	-2,280,494	33,731,888		0	0
UNASSIGNED	41,068,040	-2,334,218	38,733,822		0	0
UNASSIGNED	0	0	0		-97,414,073	97,414,073
UNASSIGNED	258,791,633	-21,088,195	237,703,438		-27,006,395	27,006,395
UNASSIGNED	14,603,690	0	14,603,690		0	0
UNASSIGNED	6,209,054	0	6,209,054		0	0
UNASSIGNED	210,254	0	210,254		0	0
UNASSIGNED	188,649	0	188,649		0	0
UNASSIGNED	26,088	-836	25,252		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	50,163	0	50,163		-180,444	0
JAPAN EQUITY FACILITATION	129,281,045	-121,550	129,159,495		0	0
UNASSIGNED	1,492,854	-868	1,491,985		-603,087	603,087
UNASSIGNED	573,786	-287,116	286,669		-16,849	10,455
UNASSIGNED	0	0	0		0	0
UNASSIGNED	15,764	-341	15,423		-38,744	976
UNASSIGNED	69,006,912	0	69,006,912		-1,510,000	1,510,000
UNASSIGNED	3,181,660	0	3,181,660		0	0
UNASSIGNED	6,036,338	-160,153	5,876,186		0	0
UNASSIGNED	124,114	0	124,114		0	0
UNASSIGNED	38,148,439	-5,346,557	32,801,882		-13,037,159	600,378
UNASSIGNED	11,936,379	-6,970	11,929,409		0	0
UNASSIGNED	82,578,632	-10,716,289	71,862,343		0	0
UNASSIGNED	5,581,466	0	5,581,466		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	29,409,646	-9,407,158	20,002,489		-2,182,088	2,182,088
UNASSIGNED	6,362,812	-2,227,710	4,135,102		0	0
UNASSIGNED	138,728,959	-138,531,120	197,839		0	0
UNASSIGNED	0	0	0		-138,728,959	138,728,959
UNASSIGNED	5,062,490	-197,839	4,864,651		0	0
PROP TRADING	0	0	0		0	0
UNASSIGNED	79,897	-9,314	70,583		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	16,578,152	-500,648	16,077,504		-2,997,681	1,281,312
PROP TRADING	248,622	-1,373	247,249	0	-95,767	8,787
UNASSIGNED	13,144	0	13,144		0	0
PROP TRADING	10,297,734	-243,023	10,054,711		-6,969,537	6,741,777
PROP TRADING	9,063,789	0	9,063,789		0	0
PROP TRADING	11,805,245	0	11,805,245		0	0
PROP TRADING	9,652,907	-422,605	9,230,302		0	0
UNASSIGNED	287,549	-263,853	23,696		-330,232	330,199
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	154	0	154		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	57,134	-5,897	51,237		0	0
UNASSIGNED	166,058	-89,703	76,354		0	0
UNASSIGNED	6,775,742	-3,847,083	2,928,660		-8,821,037	7,158,705
UNASSIGNED	795,471	-776,678	18,792		-4,501,013	3,289,864
UNASSIGNED	11,730,317	-7,151,111	4,579,206		-2,412,767	2,357,638
UNASSIGNED	546,280	-165,725	380,555		0	0
UNASSIGNED	21,229	0	21,229		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,164,925	-2,164,925	0		0	0
UNASSIGNED	2,466,509	-1,271,526	1,194,983		-810,948	296,944
UNASSIGNED	159,379,776	-65,846,876	93,532,901		0	0
UNASSIGNED	43	0	43		0	0
UNASSIGNED	2,068,038	-103,170	1,964,868		-3,076,209	2,739,240
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	178,973,319	-20,883,495	158,089,824	0	0	0
UNASSIGNED	1,806,618	-955,301	851,317		-3,301,961	2,533,154
UNASSIGNED	6,944,247	-3,932,179	3,012,068		0	0
UNASSIGNED	5,169,998	-4,298,986	871,012	0	0	0
PROP NON JAPAN	27,638,873	-3,969,309	23,669,564		-195,276	195,276
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	70,286,776	-29,709,943	40,576,833	0	0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	105,883	-70,371	35,512		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	957,426	-768,365	189,061		-764,747	764,747
UNASSIGNED	0	0	0		0	0
UNASSIGNED	4,746,507	-4,746,507	0		-600	67

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	2,377,921	-1,213,458	1,164,463		0	0
UNASSIGNED	34,152	-9,874	24,278		-18	5
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	41,173	-1,807	39,366		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	2,441,416	0	2,441,416		0	0
UNASSIGNED	0	0	0		-30,683,132	15,074,102
UNASSIGNED	14,047,323	-4,341	14,042,982		0	0
CONVERTS	0	0	0	0	0	0
CONVERTS	2,109,375	0	2,109,375	0	0	0
UNASSIGNED	383,844,124	-6,128,236	377,715,888		-70,231,851	21,066,235
CONVERTIBLES JAPAN	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
High Grade Credit	6,329,929	0	6,329,929		0	0
High Grade Credit	28,028,396	0	28,028,396		0	0
UNASSIGNED	39,323,412	-36,617,539	2,705,873	0	-5,684,802	2,287,979
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,038	0	1,038		0	0
UNASSIGNED	160,351,347	-26,141,904	134,209,443	0	-26,702,761	25,817,865
JAPAN OTC	0	0	0		-4,328	0
UNASSIGNED	678,919	-678,847	73		-1,954	1,954
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-1,716,934	1,716,934
UNASSIGNED	15,048,265	0	15,048,265	0	-1,377,096	0
UNASSIGNED	2,250,216	-980,274	1,269,942		0	0
UNASSIGNED	0	0	0		-9,296,614	4,316,009
UNASSIGNED	71,059,830	-17,849,119	53,210,712		-46,521,749	20,193,255
UNASSIGNED	646,930,198	-14,715,273	632,214,925		-105,735,052	61,677,738
UNASSIGNED	505,716,743	-19,108,269	486,608,474	0	-42,882,234	20,146,368
UNASSIGNED	5,997,447	0	5,997,447		0	0
Equity Strategies Non-Japan	2,200,608	-2,200,608	0		0	0
UNASSIGNED	21,242,375	-21,242,375	0		-11,822,719	11,822,719
UNASSIGNED	17,579,244	0	17,579,244		0	0
UNASSIGNED	0	0	0	0	-53	0
UNASSIGNED	12,919,240	-1,277,927	11,641,313		0	0
EQUITY STRATEGIES	1,961,931	-201,761	1,760,170		0	0
EQUITY STRATEGIES	19,856,344	-3,383,923	16,472,420		0	0
UNASSIGNED	200,474	-200,474	0		-25,060,261	0
UNASSIGNED	94,964,806	-8,963,806	86,001,000		-270,097,272	148,424,327
UNASSIGNED	26,915,173	-430,612	26,484,561		0	0
UNASSIGNED	9,592,884	-5,465,577	4,127,307		0	0
UNASSIGNED	1,172	0	1,172		0	0
UNASSIGNED	135,689,269	0	135,689,269	0	-195,718,398	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	650,049,328	0	650,049,328	0	-987,052,271	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	63	0	63		0	0
UNASSIGNED	245,543,383	0	245,543,383	0	-9,706,432	0
SEA OTC	34,378,341	-12,377,871	22,000,470		0	0
UNASSIGNED	1,036,575,152	0	1,036,575,152	0	-239,459,363	0
QUANTITATIVE TRADING	47,625,047	-18,294,156	29,330,891	0	-60,169,380	45,972,732
QUANTITATIVE TRADING	0	0	0		-828,549	784,082
UNASSIGNED	157,207,702	0	157,207,702	0	-102,014,888	0
UNASSIGNED	842,169	0	842,169	0	-842,169	0
PROP VOL JAPAN	11,112,897	-3,077,476	8,035,422		-3,816,154	2,319,184
PROP VOL JAPAN	2,630,418	-1,107,475	1,522,943		-1,384,873	1,384,873
UNASSIGNED	238,964,826	-4,874,037	234,090,788		0	0
UNASSIGNED	14,788,437	-5,742,747	9,045,691		-10,806,434	6,594,220
UNASSIGNED	1,008,290,509	-328,810,464	679,480,045	0	-79,876,506	47,911,261
UNASSIGNED	0	0	0		-10,715,208	3,948,369
UNASSIGNED	14,356,961	-11,773,131	2,583,830		0	0
UNASSIGNED	52,428,813	-44,859,492	7,569,320		-298,862,706	268,474,376
UNASSIGNED	178,455,728	-53,408,669	125,047,059		0	0
UNASSIGNED	1,935,885,935	-479,512,218	1,456,373,716		-18,481,357	16,972,931
UNASSIGNED	35,975,968	-10,391	35,965,576		0	0
UNASSIGNED	0	0	0		-962,210,336	457,877,843
UNASSIGNED	6,613,244	-6,613,244	0		0	0
UNASSIGNED	85,906,075	-11,077,244	74,828,831		-1,106,652	1,659
UNASSIGNED	457,007,129	-37,928,531	419,078,598		-233,611,486	33,616,140
UNASSIGNED	5,081	0	5,081		0	0
UNASSIGNED	1,028,500	-1,014,200	14,300	0	0	0
UNASSIGNED	15,734,390	0	15,734,390		0	0
UNASSIGNED	5,046,910	0	5,046,910		0	0
UNASSIGNED	50,001,616	0	50,001,616	0	-1,082,951,918	0
UNASSIGNED	36,832,850	0	36,832,850	0	-33,568,553	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	41,659,547	0	41,659,547	0	-3,004,521	0
UNASSIGNED	476,027,430	0	476,027,430	0	-272,402,024	0
JAPAN OTC	292,575,012	-91,746,939	200,828,074		-27,640,950	21,858,860
JAPAN OTC	663,271,910	-195,768,237	467,503,673		-269,136,737	199,512,626
EQ VOL ASIA	0	0	0		-41,199,160	1,549,316
JAPAN OTC	62,205,712	-2,023,735	60,181,977		0	0
JAPAN OTC	0	0	0		-12,329	12,329
EQUITY	0	0	0		0	0
JAPAN OTC	4,989,697	0	4,989,697		0	0
JAPAN OTC	7,079,979	-6,798,292	281,687		0	0
JAPAN OTC	60,486,592	-35,753	60,450,839		-3,978,396	0
JAPAN OTC	50,801,838	0	50,801,838		0	0
UNASSIGNED	0	0	0		-44,470	44,470
JAPAN OTC	1,383,289	0	1,383,289		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SEA OTC	102,276,020	-22,982,823	79,293,197	0	-1,717,165	1,717,165
UNASSIGNED	14,040	-14,040	0		0	0
UNASSIGNED	559,484,388	-11,410,841	548,073,547		0	0
UNASSIGNED	0	0	0		-2,186,414,009	1,913,165,032
UNASSIGNED	2,545,737,927	-2,010,257,911	535,480,016		0	0
Warrant business	98,061,699	0	98,061,699	0	-2,104,108,771	0
UNASSIGNED	-856,030,632	0	-856,030,632	0	-113,632,296	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	177,632	0	177,632		-294,010	0
UNASSIGNED	53,997,573	-26,631,468	27,366,106		-34,897,624	34,897,624
MEDIA	29,159,658	-295,137	28,864,521		-7,606,385	1,925,704
HEALTHCARE	13,621,791	-1,843,970	11,777,822		-11,998,031	8,606,300
FIN SERV	13,549,122	-8,012,168	5,536,954	0	-9,655,297	2,631,836
REAL ESTATE	30,120,843	-5,924	30,114,919		-11,438,604	1,403
REAL ESTATE	16,598,466	-7,613,275	8,985,191		-6,941,565	3,305,512
REAL ESTATE	43,045,161	-1,479,539	41,565,622		-24,513,843	6,089,275
TECHNOLOGY	38,891,248	-1,644,068	37,247,180		-5,499,236	1,736,972
TELCOM	38,876,907	-1,403,032	37,473,875		-19,596,693	954,044
UNASSIGNED	26,873,101	-1,457,775	25,415,326		-8,667,524	2,892,912
REAL ESTATE	10,976,378	-262,320	10,714,058		-4,917,076	772,364
CAP STRU ARB	401,303,449	-15,918,980	385,384,469	0	-301,166,024	58,443,753
REAL ESTATE	13,866,114	-5,540,847	8,325,268		-3,380,053	3,380,053
UNASSIGNED	12,625,459	0	12,625,459		-10,138,617	3,251,733
UNASSIGNED	322,383	-322,383	0		-170,000	170,000
UNASSIGNED	7,122,613	0	7,122,613	0	0	0
UNASSIGNED	0	0	0	0	0	0
Equities Management	0	0	0		-29,614,031	29,614,031
UNASSIGNED	0	0	0	0	0	0
HG FIRM RELATIONSHIP LOANS	21,564,277	0	21,564,277		0	0
HG FIRM RELATIONSHIP LOANS	169,601,294	0	169,601,294		0	0
HG FIRM RELATIONSHIP LOANS	48,243,176	0	48,243,176		0	0
HG FIRM RELATIONSHIP LOANS	4,932,492	0	4,932,492		0	0
UNASSIGNED	31,069,378	0	31,069,378	0	0	0
UNASSIGNED	177,894,891	0	177,894,891	0	0	0
HG FIRM RELATIONSHIP LOANS	9,505,102	0	9,505,102		0	0
UNASSIGNED	8,293,596	0	8,293,596		0	0
HY FIRM REL LOANS	11,637,555	0	11,637,555		0	0
HY FIRM REL LOANS	11,637,554	0	11,637,554	0	0	0
UNASSIGNED	0	0	0		-8	0
UNASSIGNED	19,445,597	0	19,445,597		0	0
UNASSIGNED	0	0	0		0	0
EQUITY STRATEGIES	53,167,271	-41,048,469	12,118,802	4,969,186	-37,215,094	18,617,259
EQUITY STRATEGIES	0	0	0		-9,325,290	5,348,472
Equity Strategies Event Driven	16,290,435	-3,889,153	12,401,281	0	-5	5
Equity Strategies Event Driven	178,664,669	-24,394,528	154,270,141	6,922,663	0	0
Equity Strategies Event Driven	62,724,729	-21,154,470	41,570,259	0	-50,255,348	22,395,226

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Equity Strategies Event Driven	6,512,597	-1,077,067	5,435,530		-6,687,151	3,779,070
Equity Strategies Event Driven	1	0	1		0	0
Equity Strategies Event Driven	0	0	0	0	0	0
EQUITY STRATEGIES	0	0	0		-2,983,938	1,132,874
EQUITY STRATEGIES	32,821,784	-18,970,774	13,851,009	121,172	-6,035,030	4,785,856
EQUITY STRATEGIES	40,786,069	0	40,786,069		0	0
EQUITY STRATEGIES	0	0	0	0	0	0
EQUITY STRATEGIES	102,231,813	-61,857,141	40,374,671	123,372	-63,474,325	56,493,597
EQUITY STRATEGY	6,119,713	0	6,119,713		0	0
EQUITY STRATEGY	83,631,829	-24,536,889	59,094,939	2,607,346	-65,517,913	41,120,423
EQUITY STRATEGIES	10,872,931	-4,482,370	6,390,561		-2,850,400	2,850,400
EQUITY STRATEGIES	20,696,663	-8,904,243	11,792,420	736,392	-10,519,874	10,519,874
EQUITY STRATEGIES	184,685	0	184,685		0	0
EQUITY STRATEGIES	0	0	0		-99,061	99,061
EQUITY STRATEGIES	1,452,092	0	1,452,092		0	0
UNASSIGNED	4,735,620	-4,735,620	0		-2,958,705	2,349,308
EQUITY STRATEGIES	3,057,617	-2,549,165	508,452	137,502	-6,922,059	3,965,877
EQUITY STRATEGIES	325,224	-325,224	0		0	0
EQUITY STRATEGIES	80,697	0	80,697		0	0
EQUITY STRATEGIES	6,579	-6,065	514		0	0
EQUITY STRATEGIES	16,849	0	16,849		0	0
EQUITY STRATEGIES	27,049,174	-3,213	27,045,961		-29,471,609	0
EQUITY STRATEGIES	6,220,040	-4,462,163	1,757,877		-8,338,310	5,721,834
EQUITY STRATEGIES	0	0	0		-3,069,625	77,786
EQUITY STRATEGIES	0	0	0		-2,586,473	2,567,624
EQUITY STRATEGIES	3,884,617	-3,884,617	0		-2,233,817	2,233,817
EQUITY STRATEGIES	11,620,588	-9,225,823	2,394,764	1,108,866	-6,078,590	6,078,590
EQUITY STRATEGIES	5,704,233	-1,091,548	4,612,685		0	0
EQUITY STRATEGIES	8,904,427	-5,667,304	3,237,124		-6,993,008	6,993,008
EQUITY STRATEGIES	2,391,713	-1,426,828	964,885		-1,647,128	1,647,128
EQUITY STRATEGIES	0	0	0		-1,598,925	1,598,925
EQUITY STRATEGIES	3,090,763	-3,090,763	0		0	0
EQUITY STRATEGIES	13,432,225	-2,088,555	11,343,670		0	0
EQUITY STRATEGIES	2,803,890	0	2,803,890		0	0
EQUITY STRATEGIES	2,267,447	-90,891	2,176,557		0	0
EQUITY STRATEGY	3,367	-1,297	2,070	0	0	0
EQUITY STRATEGIES	0	0	0		-57,245	57,245
EQUITY STRATEGIES	35	-25	10		-25	25
EQUITY STRATEGIES	1,157,956	-1,157,956	0	0	-7,426,376	4,289,128
EQUITY STRATEGIES	50,975,363	-14,999,128	35,976,234		-1,963	1,963
Autos&Transport	15,747,877	-14,353,983	1,393,894		-1,064,109	0
Autos&Transport	113,556	-12,372	101,185		-914,956	914,956
Autos&Transport	0	0	0		-2,162,658	2,123,434
Autos&Transport	261,855,881	-261,855,881	0		-261,855,909	261,855,909
Autos&Transport	5,167,572	-4,216,972	950,600	0	0	0
Autos&Transport	14,822,480	-6,714,988	8,107,493		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CHEMICALS	0	0	0	0	0	0
CHEMICALS	0	0	0	0	-1,636	173
CHEMICALS	34,397,052	-16,281,965	18,115,087	1,912,549	-22,693,418	19,359,909
CHEMICALS	0	0	0		0	0
CONSUMERS	29,459,538	-14,273,301	15,186,237	0	-14,340,202	14,340,202
CONSUMERS	549,503	0	549,503		-11	11
CONSUMERS	840,116	-840,116	0		-11,310,015	1,361,732
CONSUMERS	81,178,214	-6,570,792	74,607,422	0	-80,489,707	50,091,474
CONSUMERS	30,003,844	-12,988,050	17,015,794	15,497,122	-3,393,093	0
Eur Cash Faciliattion	167,384	-3	167,380		-9,128	163
UNASSIGNED	0	0	0	0	0	0
EMERGING MARKETS	5,195,939	-289,989	4,905,950		0	0
EMERGING MARKETS	11,503,854	0	11,503,854		-413,895	0
EMERGING MARKETS	3,848,711	-6,529	3,842,182		0	0
EMERGING MARKETS	2,052,451	-1,053,819	998,633		-3,468,109	369,098
UNASSIGNED	0	0	0		0	0
EMERGING MARKETS	951,848	-170	951,679	0	-16,607	0
EMERGING MARKETS	6,366,803	0	6,366,803		0	0
EMERGING MARKETS	3,564,882	-624,464	2,940,418		0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0		0	0
Eur Cash Faciliattion	915,942	-915,942	0		-915,942	915,942
Eur Cash Faciliattion	0	0	0		-278,006	278,006
Eur Cash Faciliattion	0	0	0		0	0
Eur Cash Faciliattion	278,006	-278,006	0		-231,731	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	212	-140	72	8	0	0
Eur Cash Faciliattion	0	0	0		0	0
Eur Cash Faciliattion	0	0	0		0	0
Eur Cash Faciliattion	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
Eur Cash Faciliattion	0	0	0		0	0
Eur Cash Faciliattion	221	0	221		0	0
SCANDINAVIA	37,728	-37,728	0		-37,728	37,728
Eur Cash Faciliattion	5,158,342	-74	5,158,268		-86,199,678	265,367
HOLLAND	0	0	0		-25,756	0
OTHER	1,549,316	-1,549,316	0		0	0
Eur Cash Faciliattion	4,595,397	-2,534,298	2,061,099		0	0
Eur Cash Faciliattion	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
OTHER	0	0	0		0	0
Eur Cash Faciliattion	0	0	0		0	0
ITALY	0	0	0		0	0
Eur Cash Faciliattion	0	0	0		-88,589	88,589
	1,835,000	-1,835,000	0		0	0
Eur Cash Faciliattion	0	0	0		-17,881	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Eur Cash Retina	3,198,481	-1,412,347	1,786,134		0	0
Eur Cash Retina	1,726,842	-1,726,842	0		0	0
Eur Cash Retina	1,811,353	-192,637	1,618,716		0	0
Eur Cash Retina	6,142,837	-4,025,407	2,117,431		-3,843,287	3,843,198
Eur Cash Retina	2,922,202	-2,618,254	303,948		-1,306,642	515,428
Eur Cash Retina	14,899,611	-11,877,509	3,022,102	820,144	-845,470	366,339
Eur Cash Retina	3,213,748	-1,636,230	1,577,518		-3,275,051	3,041,360
Eur Cash Retina	6,740,538	-5,073,515	1,667,023		-5,651,468	5,651,468
Eur Cash Retina	2,718,003	-1,185,840	1,532,163		-2,190,855	1,616,845
Eur Cash Retina	3,196,941	-3,196,941	0		0	0
Eur Cash Retina	0	0	0		-99,344	0
Eur Cash Retina	5,551,188	-4,835,689	715,499		-10,622,142	9,442,412
Eur Cash Retina	8,737,222	-5,913,085	2,824,137		-10,905,925	10,291,116
Eur Cash Retina	3,980,159	-3,048,578	931,581	0	0	0
Eur Cash Setina	6,541,796	-6,118,223	423,573	0	-4,589,164	2,866,201
Eur Cash Setina	31,222,206	-24,559,015	6,663,192		-11,672,345	9,219,195
Eur Cash Setina	429,644	-198,700	230,944	45,396	-5,730	5,730
Eur Cash Setina	3,381,094	-3,153,314	227,780		-2,162,862	1,946,740
Eur Cash Setina	15,235,985	-6,929,036	8,306,949	0	0	0
Eur Cash TDH	20,412	-20,412	0		0	0
FINANCIALS	105,095	-102,124	2,971	0	-18,805,025	18,804,978
FINANCIALS	542,993	-542,993	0		-1,107,497	881,685
FINANCIALS	70,552,720	-70,552,720	0	0	-75,928,208	75,928,208
FINANCIALS	67,738	-63,765	3,972		-16	0
FINANCIALS	2,635,945	-2,635,945	0		0	0
FINANCIALS	14,326,096	-1,462,151	12,863,945		-21,488,947	21,488,947
FINANCIALS	47,638	-242	47,396		0	0
FINANCIALS	1,603,930	-1,085,799	518,131		0	0
FINANCIALS	14,936	0	14,936		-5,797	0
HEALTHCARE	49,728,788	-27,471,016	22,257,773		-15,081,450	12,612,514
HEALTHCARE	0	0	0		-630,934	81,276
HEALTHCARE	49,293,822	-49,293,822	0		-49,283,810	49,283,810
HEALTHCARE	63,054,882	-14,726,823	48,328,059	0	-52,827,024	32,154,610
HEALTHCARE	825	-770	55		-74,868	44,404
Industrials and Engineering	15,306	-574	14,732		-682,445	680,192
Industrials and Engineering	0	0	0		-1,770,188	1,682,815
Industrials and Engineering	4,462,312	-229,431	4,232,881	87,055	-4,447,903	4,279,118
Industrials and Engineering	15,356,085	-7,834,205	7,521,880		-2,507,648	777,437
Industrials and Engineering	4,090,522	-2,805,635	1,284,888		-4,597,197	3,181,607
Industrials and Engineering	0	0	0		-128,206	128,206
INSURANCE	3,055,093	-3,054,654	440		-30,116	28,468
INSURANCE	0	0	0		-872,176	0
INSURANCE	96,798	-96,798	0	0	-96,597	96,597
INSURANCE	845,050	-315,111	529,939		0	0
MEDIA	0	0	0		0	0
MEDIA	37,380,216	-37,380,216	0	0	-37,380,216	37,380,216

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
MEDIA	36,166,115	-14,790,311	21,375,804	6,491,579	-18,615,031	12,712,616
UNASSIGNED	29,575,722	-10,450,292	19,125,431	0	-7,834,023	5,611,051
Oils and Mining	2,027,087	-2,027,087	0		-2,711,698	2,711,698
Oils and Mining	460,642	-412,680	47,962	47,881	-357,126	326,721
Oils and Mining	0	0	0		-1,377,732	637,544
Oils and Mining	280,916	-280,916	0		-2,003,804	2,003,804
Oils and Mining	0	0	0		-20,848	20,848
UNASSIGNED	0	0	0		-1,857,353	1,857,353
Oils and Mining	18,670,363	-9,475,419	9,194,944	0	-15,228,632	5,883,010
Oils and Mining	8,654,951	-7,240,221	1,414,730		-20,007,057	10,325,115
Oils and Mining	361,500	0	361,500		-448,979	0
Oils and Mining	14,892	-7,852	7,040		-3,708	0
REAL ESTATE	0	0	0	0	0	0
REAL ESTATE	34,843	-497	34,346		-16,596	0
Sundry Pan Europe Cash	166,083	-142,897	23,187		-3,260,937	3,161,091
Sundry Pan Europe Cash	34,310	0	34,310		-7,785,060	7,624,562
Sundry Pan Europe Cash	0	0	0		-60,328	0
Sundry Pan Europe Cash	1,351,999	-1,351,999	0		0	0
Mid Cap (Sundry Pan Europe Cash)	0	0	0		-249,361	226,997
Sundry Pan Europe Cash	302,510	-31,136	271,375	193,462	-134,439	95,804
Sundry Pan Europe Cash	1,867,286	-1,045,847	821,439		-152,028	152,028
Mid Cap (Sundry Pan Europe Cash)	27,948	0	27,948	0	-24,602	14,191
Mid Cap (Sundry Pan Europe Cash)	877,600	-877,600	0		-803,581	652,057
Mid Cap (Sundry Pan Europe Cash)	298,689	-211,195	87,493		-211,065	211,065
Sundry Pan Europe Cash	1,698,361	0	1,698,361		0	0
Sundry Pan Europe Cash	155	-155	0		0	0
TECHNOLOGY	4,342,211	-3,504,705	837,506	0	-1,528,363	239,726
TECHNOLOGY	88,977,052	-88,977,050	0		-88,977,050	88,977,050
TECHNOLOGY	0	0	0		-3,622,296	3,622,296
TECHNOLOGY	117,914	-30,203	87,711		-213	211
TELCO	13,394	-13,394	0	0	-1,113	1,113
TELCO	8,059	-8,059	0		-8,059	8,059
TELCO	16,178,076	-16,178,076	0	0	-16,178,076	16,178,076
TELCO	31,378,709	-1,707,326	29,671,383		-10,737,918	10,737,918
TELCO	0	0	0		-178,705	178,705
TELCO	0	0	0		-4,968	5
Utilities	2,380,165	-2,380,165	0	0	-7,578,261	7,578,261
Utilities	0	0	0		-3,909,600	3,909,600
Utilities	38,321	-38,321	0		-38,439	38,439
Quant Strategies	0	0	0	0	-5,044,414	3,976,195
Quant Strategies	43,733	-43,733	0		-20,396,719	17,519,719
Quant Strategies	24,459,470	-736,420	23,723,050		-20,208,356	1,027,839
Quant Strategies	5,184,675	-4,207,881	976,794	23,936	-5,145,486	2,586,195
Quant Strategies	5,798,595	-4,087,324	1,711,271	31,927	0	0
Quant Strategies	63,695,661	-38,403,756	25,291,905		-66,030,204	4,889,080
Quant Strategies	71,177,806	-6,725,102	64,452,704	542,119	-69,517,268	38,408,670

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Quant Strategies	44,479,457	-17,324,889	27,154,568		-45,039,457	26,938,760
Quant Strategies	5,705,233	-2,728,236	2,976,996		-6,534,996	4,483,607
Quant Strategies	81,822,958	-23,132,350	58,690,608	10,404,690	0	0
Quant Strategies	16,659,160	-14,860,539	1,798,621	22,821	-20,105,269	16,973,698
Quant Strategies	0	0	0		-14,542	11,761
Quant Strategies	6,646,923	0	6,646,923		-840,880	0
Quant Strategies	10,807,305	-7,838,350	2,968,955		-1,143,750	1,143,750
Quant Strategies	14,886,323	-7,070,363	7,815,960		-11,669,349	5,680,361
Quant Strategies	9,606,993	-7,374,916	2,232,078	265,353	-24,523,049	17,718,368
Quant Strategies	8,400,864	-7,966,777	434,087		0	0
Quant Strategies	1,910,411	-554,471	1,355,940	422,776	-834,115	681,023
Quant Strategies	6,920,958	-5,668,325	1,252,633		-1,017,976	0
Quant Strategies	17,557,892	-13,233,434	4,324,458	8,730	-8,591,019	7,381,799
Quant Strategies	5,381,283	-5,113,620	267,662	1,209	-8,192,485	5,415,198
Quant Strategies	5,525,191	-5,263,900	261,291	43,397	-6,251,132	4,917,233
Quant Strategies	26,638,932	-19,040,852	7,598,080	187,484	0	0
Quant Strategies	17,503,168	-16,607,689	895,480	47,002	0	0
Quant Strategies	20,247,497	-13,707,640	6,539,856		-19,873,773	10,969,047
Quant Strategies	85,197,382	-74,444,969	10,752,413	1,508,684	-94,706,636	68,746,838
Quant Strategies	67,442,914	-2,628,483	64,814,431	307,410	0	0
Quant Strategies	17,109,848	-1,749,769	15,360,079		-18,189,725	7,745,513
Quant Strategies	0	0	0		-3,328,563	1,355,217
Quant Strategies	20,163,618	0	20,163,618		-14,856,697	9,417,119
Quant Strategies	5,603,745	-2,457,013	3,146,732		-5,201,622	1,479,538
Quant Strategies	24,920,263	-18,770,105	6,150,158	1,337,230	0	0
Quant Strategies	44,485,495	-38,117,370	6,368,126	47,660	-26,383,075	20,045,266
Quant Strategies	32,987,195	-30,961,250	2,025,945	145,108	-13,075,127	6,696,922
Quant Strategies	0	0	0		-26,417,076	22,629,816
Quant Strategies	4,961,329	-4,016,387	944,942	14,654	-4,557,859	3,028,701
Quant Strategies	28,740,317	-397,848	28,342,468		0	0
Quant Strategies	28,889,873	-24,347,950	4,541,922	1,253,852	0	0
Quant Strategies	34,076,637	-31,200,291	2,876,346	80,629	-25,491,174	15,319,752
Quant Strategies	35,061,682	-29,741,221	5,320,461	69,196	-23,006,017	18,465,818
Portfolio Eur Systematic Trdg	3,997,973	-3,624,424	373,548	315	0	0
Portfolio Eur Systematic Trdg	134,568	-120,049	14,519	14	-16,029	15,134
Portfolio Eur Systematic Trdg	5,113	-5,113	0		-10,563	9,501
Portfolio Eur Systematic Trdg	161,373,464	-131,275,974	30,097,490	1,356,501	-134,360,170	99,370,009
Portfolio Eur Systematic Trdg	628	-628	0		0	0
EVENT DRIVEN EUROPE	3,985,223	-1,472,525	2,512,698		-1,317,482	1,175,236
EVENT DRIVEN EUROPE	18,068,563	-366,915	17,701,648		-17,801,150	8,738,260
EVENT DRIVEN EUROPE	36,602,881	-4,069,959	32,532,922		-597,668	597,668
EVENT DRIVEN EUROPE	9,075,578	-139,050	8,936,528		-5,666,948	216,064
EVENT DRIVEN EUROPE	52,622,468	-6,146,866	46,475,603		-3,145,218	3,145,218
EVENT DRIVEN EUROPE	6,991,261	0	6,991,261	0	0	0
EVENT DRIVEN EUROPE	28,329,162	-10,887,955	17,441,207		0	0
EVENT DRIVEN	0	0	0		-1,138,166	988,931

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EVENT DRIVEN	0	0	0		0	0
EVENT DRIVEN	0	0	0	0	0	0
EVENT DRIVEN	359	-1	358		0	0
EVENT DRIVEN	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	5,161	-5,161	0		-9,932,945	9,932,945
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	0	0	0		-12,801	0
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	7,134	-7,134	0		-66,123	14,549
Portfolio Eur Facilitation	23,825,339	-1,916,264	21,909,075	956,921	0	0
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	344	-344	0		0	0
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	0	0	0		-1,584,370	1,019,253
Portfolio Eur Facilitation	17,194,156	-17,194,156	0	0	-273,355	269,597
Portfolio Eur Facilitation	0	0	0		0	0
Portfolio Eur Facilitation	38,229	-38,229	0		0	0
Portfolio Eur Facilitation	0	0	0		-24,835	24,835
GLOBAL PORTFOLIO	125,912	-125,912	0	0	-1,077,704	1,057,653
GLOBAL PORTFOLIO	4,932,991	-4,062,457	870,535	4,853	-70,594,210	70,336,550
GLOBAL PORTFOLIO	17,222	0	17,222		-478	0
GLOBAL PORTFOLIO	27,115	-431	26,684		0	0
GLOBAL PORTFOLIO	1,094,100	-242,649	851,451	397	-571,175	342,496
GLOBAL PORTFOLIO	15,637	-15,229	407	0	0	0
GLOBAL PORTFOLIO	0	0	0		-10,885	4,738
GLOBAL PORTFOLIO	4,276,228	0	4,276,228		-50,274,177	8,840,026
GLOBAL PORTFOLIO	73,217	-73,217	0		-48,467,860	48,269,727
GLOBAL PORTFOLIO	522,999	-443,289	79,710		0	0
GLOBAL PORTFOLIO	0	0	0		-2,885,762	2,303,726
GLOBAL PORTFOLIO	0	0	0		-2,271,779	1,804,905
GLOBAL PORTFOLIO	0	0	0	0	0	0
Portfolio Eur Matching Strats	0	0	0		0	0
Portfolio Eur Matching Strats	6,212,239	-1,034,560	5,177,679		0	0
Global Portfolio	0	0	0	0	-1,958,682	283,882
Global Portfolio	0	0	0		-366,954	211,809
Global Portfolio	25,478,077	-19,163,377	6,314,700		0	0
Global Portfolio	1,845,370	-285,773	1,559,598		0	0
Global Portfolio	6,588,775	-3,365,000	3,223,775		-4,435,166	1,481,621
Global Portfolio	0	0	0		-2,102,849	1,855,366
Global Portfolio	12,809,601	-8,367,194	4,442,407		0	0
Global Portfolio	5,425,175	-3,162,439	2,262,736		0	0
Global Portfolio	39,819	-30,371	9,448	9,448	-22,366	22,366
Global Portfolio	0	0	0		-5,229,388	2,930,864

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
Global Portfolio	23,202,357	-13,766,957	9,435,400	0	-478,825	395,195
Global Portfolio	5,943,076	-5,460,517	482,558		0	0
Global Portfolio	8,101	-8,101	0		0	0
Global Portfolio	7,289,276	-4,309,347	2,979,929		0	0
Global Portfolio	2,602,770	-2,602,770	0		0	0
Global Portfolio	6,604,130	-6,080,995	523,135	14,770	0	0
Global Portfolio	3,472,242	-2,047,115	1,425,127		-11,483,521	7,714,142
UNASSIGNED	0	0	0	0	0	0
Portfolio Eur Facilitation	2,451,389	0	2,451,389		0	0
Portfolio Eur Facilitation	0	0	0		-46,383	46,383
Portfolio Eur Facilitation	224,866	-3,034	221,832		0	0
Port Eur Transition Mgmt	0	0	0	0	0	0
FLOW	7,626	-1,726	5,899		-14,390	14,154
FLOW	90,830,129	-53,076,913	37,753,216		-96,722,026	48,394,320
FLOW	6,399,519,315	-6,210,640,144	188,879,171	1,813,640	-6,286,538,551	3,205,045,331
FLOW	75,918,912	-75,918,761	152		-76,049,486	71,807,734
FLOW	3,222,543	-3,179,722	42,821		-620,502	620,502
FLOW	0	0	0		0	0
FLOW	46,178,575	-34,675,138	11,503,436		-530,091,026	530,091,026
FLOW	893,018,581	-405,041,800	487,976,782		-1,258,018,202	462,792,998
FLOW	39,928	-39,928	0		-16,649	16,649
FLOW	23,196,694	-22,449,343	747,351	31,251	-763,041,467	603,856,648
FLOW	13,266,764	-11,161,337	2,105,427	119,680	-21,364,886	20,070,602
FLOW	11,580,330	-11,534,109	46,221		-61,932,402	28,179,960
FLOW	34,135,916	-23,566,543	10,569,373		-9,726,363	7,890,545
FLOW	30,125,115	-26,068,885	4,056,229		-51,990,390	48,718,118
FLOW	209,103	-169,068	40,035		-8,905,018	6,970,386
FLOW	224	-224	0		0	0
FLOW	2,739,933	-7	2,739,926		0	0
FLOW	38,627,903	-12,511,502	26,116,401	651,898	-96,542,729	96,524,641
FLOW	123,582,398	-71,512,982	52,069,417		-21,987,471	19,157,712
FLOW	778,800,120	-208,494,831	570,305,289	1,889,548	-159,649,518	63,830,893
FLOW	32,687,385	-31,583,734	1,103,651	27,645	-36,183,289	19,860,963
FLOW	145,513,218	-41,383,571	104,129,647		-3,397,110	3,335,186
FLOW	973,296,216	-307,976,139	665,320,077	5,688,814	-405,460,319	228,740,270
FLOW	71,926,441	-60,970,287	10,956,154		-8,592,166	8,592,166
FLOW	96,850,227	-36,749,370	60,100,857	4,032,444	-87,620,313	30,402,098
FLOW	218,148,053	-63,794,268	154,353,785	6,965,035	-78,366,640	34,646,814
FLOW	81,360,293	-69,178,157	12,182,136		-21,656,095	1,356,458
FLOW	520,709,025	-189,304,824	331,404,202	1,738,910	-205,418,939	24,663,308
FLOW	169,611,061	-62,835,359	106,775,702	0	-526,990,833	337,422,783
FLOW	72,647,298	-32,610,443	40,036,855		-540,898,001	322,332,558
FLOW	267,298,369	-164,518,882	102,779,487	746,140	-587,993,317	218,173,634
FLOW	58,795,851	-39,822,040	18,973,812	92,906	-14,462,640	12,476,544
FLOW	0	0	0		-12,971,842	186,257
FLOW	0	0	0		-224	224

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FLOW	0	0	0		-60,263,111	60,263,111
EXOTICS	11	-11	0		0	0
FLOW	0	0	0		-525,981	480,834
FLOW	3,947	-449	3,498	162	-13,547,729	13,435,854
EXOTICS	38,393,210	-7,089,412	31,303,798		0	0
FLOW	7,271,142	-6,202,388	1,068,754		0	0
FLOW	0	0	0		-46	25
FLOW	8,744,926	-6,358,773	2,386,152		-2,268,466	0
FLOW	2,998,984	-2,998,984	0		-9,654	9,654
FLOW	0	0	0		-85	85
FLOW	100,951,239	-44,762,637	56,188,603	1,037,261	-27,370,673	27,359,920
FLOW	29,527,400	-15,174,629	14,352,771		-22,000,225	22,000,225
FLOW	1,080	-1,080	0		0	0
FLOW	1,772,442	-1,572,220	200,222		-29,439,258	29,439,258
FLOW	18,740,447	-18,072,537	667,910		-11	11
FLOW	29,706,953	-28,063,004	1,643,949		-14,157,166	14,157,166
UNASSIGNED	390,691,806	-152,373,518	238,318,288	8,336,919	-261,642,321	253,602,491
FLOW	0	0	0		-7,271,142	7,271,142
EXOTICS	7,285,983	-4,314,901	2,971,082		-3,207,308	3,207,308
FLOW	7,949	-7,949	0		-7,949	7,949
FLOW	85	-85	0		0	0
FLOW	2,622,595	-2,068,865	553,730		-3,443,373	1,233,869
FLOW	3,872,410	-3,872,410	0		-8,129,679	8,129,679
FLOW	0	0	0		-54	54
FLOW	2,910,346	-1,739,973	1,170,373		-918,320	391,033
FLOW	1,188,596	-59,528	1,129,068		0	0
FLOW	0	0	0	0	0	0
FLOW	1,130,653,456	0	1,130,653,456	0	-2,002,157,918	0
FLOW	30,521,782	0	30,521,782	0	-103,217,384	0
UNASSIGNED	28,274,290	-15,189,773	13,084,517	42,492	-18,533,821	13,015,990
UNASSIGNED	1,330,383	-1,306,123	24,261		-1,430,399	1,430,399
UNASSIGNED	403,806	-15,744	388,062		0	0
UNASSIGNED	2,122,117	-191,614	1,930,503		-4,095,113	25,034
RISK	8,952,726	-8,952,726	0	0	-60,840,511	4,085,205
RISK	15,686,949	-15,686,949	0		0	0
RISK	119,559,643	-36,403,428	83,156,215	9,018,779	-10,856,389	10,856,389
RISK	1,512,281,772	-468,062,316	1,044,219,456	1,961,275	-319,016,211	236,384,364
RISK	12,497,136	0	12,497,136		0	0
RISK	99,565,520	-73,815,390	25,750,130		-9,755,236	9,755,236
RISK	514,449,996	-423,759,408	90,690,588		-83,598,466	83,598,466
RISK	7,997,471	-2,989,207	5,008,264		-125,092	125,092
RISK	18,806,093	-17,531,654	1,274,439	152,981	-11,727,742	6,130,601
RISK	1,290,184	0	1,290,184		-323,765	0
RISK	533,315,447	-533,315,447	0		0	0
UNASSIGNED	17,500,000	0	17,500,000	0	-2,818,282,948	151,734,430
RISK	0	0	0		-533,315,447	533,315,447

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
RISK	126,057,437	0	126,057,437		0	0
RISK	1,009,414,724	-278,360,512	731,054,212	0	-1,325,244,705	191,901,399
RISK	266,266,228	-135,766,269	130,499,959	0	-785,890,656	137,193,542
UNASSIGNED	1,020,270	-1,020,270	0		-9,185,625	9,185,625
RISK	5,377,944	-2,796,095	2,581,849	36,630	-12,094,285	12,094,285
EXOTICS	1,807,215	-1,807,215	0		-12,746,155	894,500
RISK	1,148,174	-95,115	1,053,059		-6,993,259	0
RISK	283,004,437	-204,470,466	78,533,971	591,244	-27,261,917	27,151,324
RISK	376,137	-167,692	208,445		-1,345,809	1,345,809
UNASSIGNED	0	0	0		-87,279	57,578
RISK	2,133,648	-2,133,648	0		-321,816	321,816
EXOTICS	70,542,322	-23,947,485	46,594,837	26,077	-119,067,507	83,639,337
RISK	22,394,196	-19,291,370	3,102,826		-55,659	1,114
RISK	14,533,689	-13,402,177	1,131,512		-23,335,000	23,335,000
UNASSIGNED	1,393,067,007	-829,808,195	563,258,811	3,862,864	-596,909,118	319,484,481
RISK	161,420,521	-79,284,175	82,136,346	43,783	-237,098,604	166,862,420
RISK	338,011,297	-271,408,789	66,602,508		-63,272,740	47,887,803
RISK	8,854,352	0	8,854,352		0	0
RISK	41,363,969	-30,860,502	10,503,467		-20,904,033	11,258,653
RISK	343,104	0	343,104		-65,320,655	58,058,741
RISK	1,989,067	0	1,989,067		0	0
EXOTICS	5,499,468	-696,333	4,803,135	0	-10,503,754	3,819,594
EXOTICS	39,210,881	0	39,210,881		0	0
EXOTICS	12,792,587	-10,502,496	2,290,091		-2,298,183	2
EXOTICS	152,854	-152,854	0		-53,231,067	82
EXOTICS	1,056,375,389	-125,507,351	930,868,038	195,666	-27,943,265	27,943,092
EXOTICS	399,285,671	-4,636,521	394,649,150		0	0
EXOTICS	16,435	0	16,435		-1	1
EXOTICS	950,978	0	950,978		0	0
EXOTICS	57,706,182	-37,412,780	20,293,401		0	0
EXOTICS	874,386,298	0	874,386,298	0	-93,277,721	0
UNASSIGNED	10,629,068	-7,907,660	2,721,408	39,303	-2,233,133	2,039,799
UNASSIGNED	669,829,627	-477,239,386	192,590,241	7,010,113	-195,973,064	171,897,506
UNASSIGNED	447,286,023	-186,244,837	261,041,186		-784,641,713	736,862,399
UNASSIGNED	4,954,022	-591,033	4,362,990		-229,173	229,173
EXOTICS	-352,563,064	0	-352,563,064	0	-30,519,611	61,872
EXOTICS	105,843,295	-59,623	105,783,672	0	-93,339,059	0
EXOTICS	312,335,357	-28,490,685	283,844,673		-165,635,826	56,318,974
EXOTICS	134,570,960	-23,659,818	110,911,141		-1,631,400	1,631,400
UNASSIGNED	1,332,244	-1,332,244	0		-169,480	0
EXOTICS	136,543,622	-97,679,025	38,864,598	371,116	0	0
EXOTICS	14,300,941	-8,748,592	5,552,349		-49,993,521	49,357,452
UNASSIGNED	104,251,761	-30,008,502	74,243,259	115,230	-7,386,745	5,742,435
UNASSIGNED	286,518,299	-131,721,283	154,797,016	22,154	-195,493,370	195,459,002
UNASSIGNED	59,389,831	-22,820,101	36,569,730	1,898,669	-199,774,974	199,729,411
UNASSIGNED	310,310	-229,173	81,137		-555,317	555,317

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	85,325	-85,325	0		0	0
EXOTICS	4	-1	2		0	0
UNASSIGNED	10,088,619	-5,771,344	4,317,275	353,707	0	0
UNASSIGNED	0	0	0		0	0
EXOTICS	26,474,409	-13,089,124	13,385,285	1,102,525	0	0
EXOTICS	13,539	-2,975	10,563		-7,758,884	7,758,884
EXOTICS	0	0	0		-21,222,189	21,222,189
EXOTICS	405	-394	11		0	0
EXOTICS	306	-306	0		0	0
EXOTICS	306	-306	0		0	0
EXOTICS	306	-306	0		0	0
UNASSIGNED	38,227,443	-23,364,311	14,863,132	284,091	-10,553,692	10,353,364
UNASSIGNED	137,611,740	-100,392,447	37,219,293	515,668	-24,610,860	17,993,184
UNASSIGNED	531,194,851	-161,603,781	369,591,071	221,715	-813,927,946	797,059,288
UNASSIGNED	790,930,615	-698,301,413	92,629,203	9,864,557	-31,123,044	31,123,044
UNASSIGNED	515,726,553	-480,634,737	35,091,815	1,762,426	-1,877,440	1,877,440
EXOTICS	589,981	0	589,981		0	0
EXOTICS	14,708,666	-5,572	14,703,094		0	0
EXOTICS	54,996,068	-49,097,276	5,898,792	239,109	-19,833,600	19,833,600
EXOTICS	8,085,789	-3,785,078	4,300,711		0	0
UNASSIGNED	1,326,751	-1,155,173	171,578	18,873	-635,913	635,913
EXOTICS	10,060	0	10,060		-463,856	0
UNASSIGNED	22,462,664	-1,877,440	20,585,224		-812,982	812,982
UNASSIGNED	4,501,408	-4,332,720	168,688		-475,051	191,906
UNASSIGNED	2,805,632	-2,196,043	609,588		0	0
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
UNASSIGNED	159,688,359	-151,544,663	8,143,697	697,079	0	0
EXOTICS	635	0	635		-2,957,310,001	1,485,098
EXOTICS	86,203,716	-50,879,523	35,324,193	0	-1,079,321	1,079,321
EXOTICS	440,713,704	-199,157,493	241,556,211	169,658	-839,786,707	807,226,825
EXOTICS	851,192	-851,192	0		0	0
EXOTICS	488,032,023	-318,557,063	169,474,961	312,350	-788,740,987	775,490,866
EXOTICS	46,231,905	-35,994,721	10,237,184	6,452	-92,558,075	83,381,622
EXOTICS	165,402,232	-73,835,125	91,567,107	126,729	-165,295,703	161,981,976
EXOTICS	962,581,207	-595,890,684	366,690,523	1,450,322	-352,027,135	327,404,578
EXOTICS	1,497,502,275	-1,385,449,381	112,052,894	6,587,814	-76,630,231	74,866,036
EXOTICS	0	0	0		0	0
EXOTICS	84,376,098	-65,006,885	19,369,213		-10,458,511	10,454,463
EXOTICS	10,953,625	-4,434,905	6,518,720		-101,043,622	100,655,280
EXOTICS	197,059,392	-133,315,393	63,743,999	1,303,496	-17,952,710	13,810,568
EXOTICS	222,029,718	-214,121,817	7,907,901		-180,453,131	166,743,424
EXOTICS	15,040,252	-15,040,252	0		-15,512,286	15,308,709
EXOTICS	0	0	0		-209,434,294	209,434,294

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	141,420,313	-84,561,958	56,858,356	1,121	-10,760,930	10,190,319
EXOTICS	4	-4	0		0	0
EXOTICS	64,286,017	-35,273,543	29,012,474		-20,477,508	20,477,508
EXOTICS	30,879,231	-21,072,126	9,807,105	8,583	-1,823,846	1,823,846
EXOTICS	134,736,884	-79,653,839	55,083,044		0	0
EXOTICS	3,399,506	-2,167,724	1,231,782		-34,902,212	34,901,662
EXOTICS	14,901,540	-11,380,627	3,520,913		0	0
EXOTICS	77,860,703	-3,289,026	74,571,677		-29,947,739	21,887,895
EXOTICS	0	0	0		-38,831,083	14,035,986
EXOTICS	40,961,677	-26,970,793	13,990,884		-8,429,194	8,429,194
EXOTICS	0	0	0		-17,861	17,861
EXOTICS	4,076,066	-3,885,294	190,772		0	0
EXOTICS	62,907,259	-41,735,075	21,172,184	388,048	-46,730,812	45,637,216
EXOTICS	72,324,024	-50,316,468	22,007,556		-2,173,323	2,173,323
EXOTICS	109	-34	75	1	-28	28
UNASSIGNED	313,234,581	-199,709,576	113,525,005	448,341	-204,942,957	204,777,039
EXOTICS	2,288,321,301	-1,496,013,387	792,307,914	23,004,468	-23,584,855	20,246,554
EXOTICS	1,982,271,748	-1,340,739,846	641,531,902	5,834,298	-841,638,814	804,406,707
EXOTICS	28,943,267	-22,902,507	6,040,760	55,016	-218,632,783	205,265,913
EXOTICS	405	-331	73		-868,595,408	747,920,477
EXOTICS	765,964,872	-524,144,659	241,820,213	368,000	-39,500,748	35,904,753
EXOTICS	14,777,966	-249	14,777,717		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	306	-249	57		0	0
EXOTICS	4,525,992	-48,481	4,477,511		0	0
EXOTICS	772,123,026	-414,666,553	357,456,473	817,029	-323,190,495	292,728,469
EXOTICS	348,815,541	-229,052,764	119,762,778	143,724	-173,193,024	171,818,414
EXOTICS	212,955	-212,955	0		0	0
EXOTICS	120,824	-103,002	17,822		-9,935,068	9,935,068
EXOTICS	152,547,914	0	152,547,914		0	0
EXOTICS	18,511,232	-12,542,120	5,969,112		-264,761	264,761
EXOTICS	1,448,034,671	-902,368,804	545,665,868	678,866	-2,191,435,081	1,951,022,687
EXOTICS	218,052,497	-89,857,455	128,195,041	110,156	-329,699,545	326,029,285
EXOTICS	0	0	0		0	0
EXOTICS	212,050,217	-126,581,510	85,468,706	43,967	-7,664	7,664
EXOTICS	0	0	0		-7	7
EXOTICS	98,377,212	-86,253,523	12,123,689	174,297	-9,590,099	9,590,099
UNASSIGNED	311,440,671	-265,279,899	46,160,772	3,612,244	-56,423,438	49,531,200
EXOTICS	373,729,655	-334,285,982	39,443,673	1,247,089	0	0
EXOTICS	763,173,093	-672,601,031	90,572,062	3,006,920	0	0
EXOTICS	502,272	-363,873	138,399		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EXOTICS	121,990,082	-95,886,719	26,103,364	226,945	0	0
EXOTICS	89,346,399	-57,633,563	31,712,836	57,250	0	0
EXOTICS	40,288,318	-35,343,249	4,945,069	311,391	-1,360,386,821	1,359,947,618
EXOTICS	177,403,644	-151,489,370	25,914,274	92,767	0	0
EXOTICS	275,612,043	-224,515,576	51,096,468	116,839	0	0
EXOTICS	294,888	-254,494	40,394	2,192	-1,556,733	1,554,542
EXOTICS	20,684,496	-4,300,481	16,384,015		-9,736,542	4,222,293
EXOTICS	0	0	0		-2,438,500	2,438,500
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	63,871,316	-52,051,677	11,819,639	1,787	-112,770,532	106,358,790
EXOTICS	17,139,616	-14,842,365	2,297,252	10,782	-8,968,396	8,338,849
EXOTICS	0	0	0		-306	306
EXOTICS	324,789,193	-252,893,324	71,895,868	628,512	-20,334,116	20,334,116
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	0	0	0		-306	306
EXOTICS	36,186,082	-23,479,983	12,706,098		-90,090,431	86,111,134
EXOTICS	316,916,071	-276,499,150	40,416,921	873,688	-5,765,203	1,673,730
EXOTICS	697,357,106	0	697,357,106	0	-1,628,539,385	0
EXOTICS	1,564,601,272	0	1,564,601,272	0	-2,917,257,705	0
EXOTICS	70,250,682	0	70,250,682	0	-51,347,943	0
EXOTICS	332,579,086	0	332,579,086	0	-4,285,106	0
EXOTICS	11,819,951	0	11,819,951	0	-475,876,229	0
EXOTICS	0	0	0	0	0	0
GC Bespoke NY	345,667,475	0	345,667,475	0	-8,101,347	0
EXUMRIDGE US	138,874,599	0	138,874,599		0	0
CS Principal Investment	-1,570,557	0	-1,570,557	0	0	0
CS Principal Investment	20,906,255	0	20,906,255	0	0	0
CDO CREDIT STRATEGY	34,022,495	0	34,022,495	0	0	0
CDO MANAGEMENT	5,077,380	0	5,077,380		0	0
NEW ISSUE CDO	7,108,097	0	7,108,097	0	0	0
NEW ISSUE CDO	424,330,197	0	424,330,197		0	0
NEW ISSUE CDO	12,400,000	0	12,400,000		0	0
NEW ISSUE CDO	34,300,030	0	34,300,030		0	0
NEW ISSUE CDO	577,882,490	0	577,882,490		0	0
NEW ISSUE CDO	1	0	1		0	0
CDO ABS	8,241,885	0	8,241,885		0	0
NEW ISSUE CDO	65,194,567	0	65,194,567		0	0
NEW ISSUE CDO	3,182,700	0	3,182,700		0	0
NEW ISSUE CDO	33,928,934	0	33,928,934		0	0
CDO ABS	49,011,790	0	49,011,790		-30,339,633	5,254,910
New Issue ABS CDO	16,790,000	0	16,790,000		-16,455,361	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
New Issue ABS CDO	75	0	75		0	0
CDO ABS	994,122,390	0	994,122,390		0	0
CDO ABS	72,090,005	0	72,090,005		-1	1
CDO ABS	18,490,208	0	18,490,208		0	0
CDO ABS	77,780,543	0	77,780,543	0	-11,396,077	9,272,684
NEW ISSUE CDO	5,225,000	0	5,225,000		0	0
NEW ISSUE CDO	16,765,839	0	16,765,839		0	0
CDO ABS	32,281,078	0	32,281,078		0	0
SCT - STF	0	0	0		-70,979,737	70,979,737
SCT - STF	71,152,200	-70,979,737	172,462		0	0
SCT - STF	4,100	0	4,100		0	0
SCT - STF	120,157,013	0	120,157,013		-700,634	0
SCT SDB Options	3,318,232	0	3,318,232	0	0	0
SCT LD OPTIONS	2,485,705	0	2,485,705		-4,276,320	0
SCT LD OPTIONS	42,115,544	0	42,115,544		0	0
SCT - RELVAL	148,943,765	-17,880,419	131,063,346		-15,329,872	15,329,872
SCT LD OPTIONS	31,554,784	-17,479,877	14,074,907	0	-144,790,475	4,388,997
SCT - RELVAL	0	0	0		-15,886,305	0
CDO DERIVATIVES BALST	1,841,674	0	1,841,674	0	0	0
CDO DERIVATIVES BALST	1,237,708,710	0	1,237,708,710	0	0	0
CDO SECONDARY US	24,136,287	0	24,136,287		-5,141,270	464,631
CDO SECONDARY US	35,871,932	0	35,871,932	4,020,154	0	0
CDO SECONDARY US	264,169,774	0	264,169,774	1,078,495	-2,368,918	2,368,918
SCT - OTHER PRODUCTS	9,132,082	0	9,132,082		0	0
Eagle Energy	586,302,263	0	586,302,263	0	0	0
Energy Corporate	725,011,447	0	725,011,447	0	0	0
ENERGY GENERAL	0	0	0	0	0	0
INDEX TRADING	112,646	0	112,646		0	0
INDEX TRADING	15,705,365	0	15,705,365		0	0
FIRM RELATIONSHIP LOANS	-466,612,174	0	-466,612,174	0	524	0
FIRM RELATIONSHIP LOANS	-184,998,693	0	-184,998,693	0	386	0
FIRM RELATIONSHIP LOANS	-940,244,233	0	-940,244,233	0	956	0
BL HEDGE - FRL - LBI	2,003,750	0	2,003,750	0	-28,639,486	0
BL HEDGE - LEGACY	1,771,200	-1,771,200	0		0	0
BL HEDGE - FRL - LBI	0	0	0	0	-5,381,769	0
BL HEDGE - FRL - LBI	0	0	0	0	-5,186,689	0
UNASSIGNED	2,161,722	0	2,161,722		0	0
UNASSIGNED	19,568,685	0	19,568,685	0	0	0
FIRM RELATIONSHIP LOANS	439,475,972	0	439,475,972		-515	0
FIRM RELATIONSHIP LOANS	596,936,727	0	596,936,727		-699	0
FIRM RELATIONSHIP LOANS	373,565,070	0	373,565,070		-405	0
FIRM RELATIONSHIP LOANS	669,559,595	0	669,559,595		-171	0
UNASSIGNED	1,035,000	0	1,035,000		-699	0
FIRM RELATIONSHIP LOANS	992,445	0	992,445		0	0
FIRM RELATIONSHIP LOANS	25,212,833	0	25,212,833		0	0
FIRM RELATIONSHIP LOANS	33,950,615	0	33,950,615		0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
BL HEDGE - FRL - LBI	3,960,415	-7,915,362	-3,954,947	0	0	0
BL HEDGE - FRL - LBI	4,017,859	-5,893,924	-1,876,065	0	0	0
BL HEDGE - FRL - LBI	3,485,320	-3,485,320	0		0	0
FIRM RELATIONSHIP LOANS	122,168,830	0	122,168,830		0	0
FIRM RELATIONSHIP LOANS	19,137,148	0	19,137,148		0	0
FIRM RELATIONSHIP LOANS	46,772,347	0	46,772,347		0	0
BANK LOAN HEDGE	3,558,604	0	3,558,604	0	0	0
STAND ALONE LOANS	38,014	0	38,014		0	0
Social Holds - IBD SHARED	0	0	0	0	0	0
Social Holds - IBD SHARED - LBI	758,907	0	758,907		0	0
UNASSIGNED	907	0	907		0	0
Social Holds - IBD SHARED	110	0	110		0	0
HIGH YIELD SECURITIES	75,500,313	0	75,500,313		0	0
Social Holds	5	0	5		0	0
Social Holds - IBD SHARED	145,872,916	0	145,872,916		0	0
Social Holds - IBD SHARED	19,185,439	0	19,185,439		0	0
UNASSIGNED	2,317,830	0	2,317,830		0	0
Social Holds - IBD SHARED	48,398,914	0	48,398,914		0	0
Social Holds - IBD SHARED	1,753,051	0	1,753,051		0	0
Social Holds - IBD SHARED	201,178,328	0	201,178,328		0	0
Social Holds - IBD SHARED	125,421,112	0	125,421,112		0	0
Social Holds - IBD SHARED	60,351,777	0	60,351,777		0	0
Social Holds - IBD SHARED	6,119,635	0	6,119,635		0	0
Social Holds - IBD SHARED	59,733	0	59,733		0	0
Social Holds - IBD SHARED	1,881,557	0	1,881,557		0	0
Social Holds - IBD SHARED	4,712,902	0	4,712,902		0	0
HY LEGACY FRLS	-31,376,181	0	-31,376,181	0	0	0
SYNDICATE	-379,248,950	0	-379,248,950	0	0	0
HY FRLS	9,318,167	0	9,318,167		0	0
HY FRLS	0	0	0	0	0	0
HY FRLS	41,709,371	0	41,709,371		0	0
HY FRLS	9,658,299	0	9,658,299		0	0
HY FRLS	125,536	0	125,536		0	0
HY FRLS	73,915,447	-59	73,915,388		0	0
HY FRLS	30,282,834	0	30,282,834		0	0
HY FRLS	142,255,022	0	142,255,022		-59	59
HY FRLS	235,881,164	0	235,881,164		0	0
HY FRLS	9,993	0	9,993		0	0
HY FRLS	4,344,397	0	4,344,397		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	4,355	-4,355	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0	0	0	0
REINSURANCE	55,591,836	0	55,591,836		0	0
UNASSIGNED	2	0	2		0	0
FEES / OTHER AMERICAS	0	0	0	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FX FORWARD AMERICAS	663,912,233	0	663,912,233	0	0	0
FX FORWARD AMERICAS	808,510,806	0	808,510,806	0	0	0
FOREX - OPTIONS AMERICAS	681,232,155	0	681,232,155	0	0	0
Structured Notes	37,225,978	0	37,225,978	14,414,467	-105,230	105,230
FX STRUCTURED PRODUCTS	20,812	0	20,812		0	0
UNASSIGNED	33,751,884	0	33,751,884		0	0
FX EMG	294,043,828	0	294,043,828		0	0
BRAZIL LOCAL DEAL	508,757,641	0	508,757,641		0	0
BRAZIL LOCAL DEAL	74,051,572	0	74,051,572		0	0
LONG AGENCY DEBENTURES	20,653,725	0	20,653,725	4,818,218	0	0
AGENCY ZERO	157,734	0	157,734		0	0
SHORT AGENCIES	111,286,425	0	111,286,425		-108,803,739	29,098,647
LONG AGENCY DEBENTURES	75,280,532	0	75,280,532		-72,782,573	42,279,846
SHORT AGENCIES	1,669,851,764	-342,188,160	1,327,663,604	295,184,498	-1,108,717,199	108,828,897
SHORT AGENCIES	4,312,864,681	-827,574,292	3,485,290,389	1,089,673,780	-4,427,734,395	835,996,947
NONCALLABLE SYNDICATE	253,507,640	-40,303,279	213,204,360	99,105,699	-80,578,316	63,541,717
NONCALLABLE SYNDICATE	2,996,099	-2,996,099	0		-2,058,838	2,058,838
NONCALLABLE SYNDICATE	5,147,096	-5,147,096	0		-4,998,564	0
NONCALLABLE SYNDICATE	271,513,241	0	271,513,241		-9,509,138	1,989,205
NONCALLABLE SYNDICATE	5,877,501	-5,877,501	0		-6,088,843	1,271,610
AGENCY ZERO	568,366,811	-6,574,288	561,792,523		-635,080,526	182,799,359
LONG AGENCY DEBENTURES	405,755,687	-166,711,167	239,044,520	97,278,663	-141,149,690	56,296,707
LONG AGENCY DEBENTURES	6,387,168,793	-862,255,550	5,524,913,243	1,732,371,999	-4,036,357,353	520,069,282
CALLABLE STRUCTURE	168,403	0	168,403	154,022	0	0
CALLABLE STRUCTURE	61,455,771	0	61,455,771	7,296,009	0	0
CALLABLE STRUCTURE	92,267	0	92,267		0	0
CALLABLE STRUCTURE	37,490,980	-5,226,461	32,264,520	0	-48,793,956	48,793,956
CALLABLES	701,371,489	-291,816,315	409,555,173	0	-503,522,627	355,967,590
CALLABLE STRUCTURE	4,314,688	0	4,314,688		0	0
CALLABLE STRUCTURE	62,186,289	0	62,186,289		0	0
CALLABLES	694,820,844	-52,536,537	642,284,307		-438,550,944	230,711,832
CALLABLE STRUCTURE	40,563,549	0	40,563,549	0	0	0
GOVERNMENTS	42	0	42		0	0
GOVERNMENTS	211,670,803	-196,550,768	15,120,035		-289,998,903	158,023,363
GOVERNMENTS	263,064,784	-109,576,365	153,488,420		-259,144,262	136,519,647
GOVERNMENTS	0	0	0		-58,327,300	58,327,300
GOVERNMENTS	1,273,872,296	-537,584,035	736,288,261		-1,458,179,727	720,078,865
GOVERNMENTS	714,009,429	-588,266,049	125,743,381		-731,758,166	284,779,643
GOVERNMENTS	1,618,525,969	-891,679,515	726,846,453		-2,033,942,597	578,080,752
GOVERNMENTS	997,133,131	-956,602,273	40,530,858		-1,777,743,592	1,503,238,253
GOVERNMENTS	1,207,177,142	-948,675,740	258,501,402		-565,153,536	338,773,479
GOVERNMENTS	168,824	0	168,824		0	0
GOVERNMENTS	60	-60	0		0	0
GOVERNMENTS	177	-177	0		-47	47
GOVERNMENTS	465	-465	0		-11,903	1,239
ADMINISTRATION	0	0	0	0	0	0

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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
GOVERNMENTS	96,427,320	-61,394,020	35,033,300		-93,185,728	50,127,587
15YR	1,464,521,361	0	1,464,521,361	0	0	0
PASSTHRU JV	-10,394,437,116	0	-10,394,437,116	0	2,646,605	0
15YR	2,237,672,555	-46,077,528	2,191,595,027		-21,915,412	21,915,412
30YR	12,003,870	-4,556,316	7,447,554		-1,223,976	1,223,976
SPECIFIED	957,672,909	-54,488,478	903,184,431		-11,700,158	11,612,224
30YR	324,588	-324,588	0		-629,854,734	629,853,241
SPECIFIED	3,725,307,818	-3,671,522	3,721,636,296	0	-639,382	0
15YR	4,198	0	4,198		0	0
GNMA	7,938	0	7,938		0	0
GNMA	637,409	-73,541	563,868		-2,576,980	1,637,121
30YR	13,196,728,789	-696,815,237	12,499,913,552	0	-111,558,070	107,933,531
UNASSIGNED	0	0	0	0	0	0
PROP	43,640,000	-165,532	43,474,468		0	0
PROP	85,125,000	0	85,125,000		-37,415,757	18,770,465
PROP	45,239,888	0	45,239,888		0	0
TREASURY PROPRIETARY I	172,096,922	0	172,096,922		0	0
TREASURY PROPRIETARY I	2,532,990,982	-460,389,857	2,072,601,125	261,813,825	-1,100,022,422	363,732,188
TREASURY PROPRIETARY I	0	0	0		0	0
TREASURY PROPRIETARY I	0	0	0		-169,224,915	2,804,515
TREASURY PROPRIETARY I	71,075,595	0	71,075,595	0	0	0
TREASURY PROPRIETARY II	60,783,947	-22,531,862	38,252,085		-1,538,959,568	406,355,929
TREASURY PROPRIETARY I	270,345,088	-263,274,828	7,070,261		-1,109,846,470	757,808,940
TREASURY PROPRIETARY	16,252,000	-1,679,095	14,572,905		-917	0
TREASURY PROPRIETARY	231,057,382	-13,254,229	217,803,153		-227,013,647	187,970,948
TREASURY PROPRIETARY	0	0	0		-52,947,181	4,118,587
TREASURY PROPRIETARY	24,364,950	-18,482,397	5,882,554		-48,908,252	36,399,008
TREASURY PROPRIETARY I	1,514,419,365	-1,240,881,197	273,538,168		-13,421,229,744	1,548,369,555
TREASURY PROPRIETARY I	0	0	0	0	0	0
UNASSIGNED	1,270,404,450	-413,933,702	856,470,748		-651,356,910	326,995,189
MBS - OTC OPTIONS	78,198,880	-62,657,798	15,541,082		-55,131,887	29,351,616
MBS - OTC OPTIONS	7,889,986	0	7,889,986		0	0
MBS - OTC OPTIONS	11,601,654	-3,828,478	7,773,177		-6,513,668	6,196,916
MBS - OTC OPTIONS	0	0	0		-4,189,497	3,580,209
DERIVATIVES CORPORATE	667,636,022	0	667,636,022	0	0	0
UNASSIGNED	0	0	0		0	0
MORTGAGE PRODUCTS	31,412,626	0	31,412,626		0	0
MORTGAGE PRODUCTS	643,410,613	-561,377,443	82,033,170		0	0
EXOTIC OPTIONS	11,936,268	0	11,936,268	0	0	0
EXOTIC OPTIONS	345,412,329	-345,237,325	175,004		-24,471,848	24,471,848
SHF	66,320,918	-1	66,320,918		0	0
CFO	141,344,423	-20,000,046	121,344,377		-43,425,174	43,425,174
SCF	14,333,884	-1,220,528	13,113,356		0	0
CFO	19,572,210	-20	19,572,190		0	0
P_ALPHA	222,250	-222,250	0		0	0
UNASSIGNED	43,811,700	-43,425,174	386,526		-21,220,702	21,220,702

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FDV	132,848,882	-118	132,848,764		0	0
UNASSIGNED	1,821,516,777	0	1,821,516,777	0	0	0
UNASSIGNED	6,882,550	-2,152,188	4,730,362		0	0
SHORT OPTIONS	7,357,892	0	7,357,892	0	0	0
BOND OPTIONS	7,467,423	0	7,467,423		0	0
BOND OPTIONS	266,490,526	-263,934,123	2,556,402		-252,598,276	219,184,412
BOND OPTIONS	1,387,559	0	1,387,559		0	0
OPTIONS DERIVATIVES:CONTRA	106,705,602	0	106,705,602	0	0	0
LONG OPTIONS	0	0	0		-19,983,971	19,983,971
LONG OPTIONS	508,064,090	-508,064,090	0		-74,785,691	74,785,691
LONG OPTIONS	112,744	-87,180	25,564		-621,750	621,750
LONG OPTIONS	102,434,939	-102,434,939	0		0	0
LONG SWAPS	539,475,847	-304,489,098	234,986,749		-385,800,915	385,800,915
LONG SWAPS	3,128,146	-3,128,146	0		0	0
LONG SWAPS	121,849,409	-121,849,409	0		-17,065,353	17,065,353
LONG SWAPS	4,479,232	0	4,479,232	0	0	0
LONG SWAPS	0	0	0		-13,216,977	0
SWAPS DERIVATIVES:CONTRA	106,428,369	0	106,428,369	0	0	0
SHORT TERM AGENCIES	639,000	0	639,000		0	0
SHORT TERM AGENCIES	2,529,382,838	0	2,529,382,838		0	0
SHORT TERM AGENCIES	246,159,676	0	246,159,676		0	0
SHORT TERM AGENCIES	437,741,827	-21,269,316	416,472,511		-286,193,463	717,785
SHORT TERM AGENCIES	0	0	0		0	0
SHORT TERM AGENCIES	0	0	0	0	0	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	54,425,670	-52,938,013	1,487,657		-5,843,292	4,267,404
SHORT TERM UST	390,493,150	-346,938,633	43,554,517	0	-417,887,061	48,804,641
SHORT TERM UST	0	0	0		-2,216,898	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	167,867,055	-166,876	167,700,179		-3,191,732,612	10,547,170
SHORT TERM UST	944,358,174	-397,785,492	546,572,682	0	-861,465,746	110,717,123
RELATIVE VALUE FUND	0	0	0		-69	69
CS QUANT CRONOS	-1,570,557	0	-1,570,557	0	0	0
CS CORRELATION RELVAL	0	0	0		-1,532,987	1,532,987
CS MACRO	0	0	0		-71,872	71,872
CS CREDIT DIRECTIONAL	28,923,935	-8,729,566	20,194,368	0	-21,506,559	21,506,559
CS CREDIT CAPARB	5,483,575	-4,771,118	712,458	0	0	0
CS Principal Investment	31,210,075	0	31,210,075	0	0	0
CS Principal Investment	32,500,132	0	32,500,132	0	0	0
CS CREDIT DIRECTIONAL	3,423,000	0	3,423,000		0	0
CS CREDIT DIRECTIONAL	500,000	0	500,000		0	0
HIGH GRADE - INSTITUTIONAL	15,313,077	0	15,313,077		0	0
HIGH GRADE - INSTITUTIONAL	27,801,429	0	27,801,429		-14,075,359	0
HIGH GRADE - INSTITUTIONAL	62,795,284	0	62,795,284		0	0
HIGH GRADE - INSTITUTIONAL	7,879,409	0	7,879,409		0	0
HIGH GRADE - INSTITUTIONAL	25,203,900	0	25,203,900		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HIGH GRADE - INSTITUTIONAL	26,752,817	0	26,752,817		0	0
HIGH GRADE - INSTITUTIONAL	0	0	0		-7,530,586	1,509
HIGH GRADE - INSTITUTIONAL	322,408	0	322,408	0	-24,676,902	21,019,408
HIGH GRADE - INSTITUTIONAL	73,215,397	-10,641,122	62,574,275		-9,991,986	9,991,986
HIGH GRADE - INSTITUTIONAL	0	0	0		-23,519,943	5,696,951
HIGH GRADE - INSTITUTIONAL	1,916,176	0	1,916,176		-572,423	0
HIGH GRADE - INSTITUTIONAL	73,249	0	73,249		0	0
EUROBONDS $	-1,730,067	0	-1,730,067	0	0	0
UNASSIGNED	42,511,154	0	42,511,154	0	0	0
MEDIUM TERM NOTES-US	133,743,569	0	133,743,569	0	0	0
Financials	56,422,410	0	56,422,410		-14,805,252	847,281
HG CORPORATES	0	0	0		0	0
FLOATERS	47,032	0	47,032		0	0
FINANCE- CASH	5,019	-15	5,004		0	0
HIGH GRADE	0	0	0		0	0
SYND - IND`L	0	0	0	0	0	0
INDUSTRIALS1-CDS	30,155,417	-7,473,091	22,682,327	0	-61,694,273	15,098,421
SYND - FINC`L	0	0	0		-76,490,054	8,733,050
SYND - FINC`L	65,346,228	0	65,346,228		0	0
SYND - FINC`L	25,877,367	-19,554	25,857,814		-27,758,735	5,811,678
SYND - FINC`L	0	0	0	0	0	0
SYND - FINC`L	23,411,420	0	23,411,420		0	0
SYNDICATE - PROPRIETARY	596,000	-32,332	563,668		0	0
HIGH GRADE - INSTITUTIONAL	7,903,528	-214,348	7,689,180		-3,011,987	0
UTILITIES-CASH	316,481,757	-585,921	315,895,836	0	-182,484,727	4,717,340
HIGH GRADE - INSTITUTIONAL	68,764	0	68,764		0	0
FINANCE- CASH	35,898,411	0	35,898,411		-23,122,182	0
INDUSTRIALS2- CASH	5	0	5		0	0
INDUSTRIALS1-CDS	35,064,325	-1,495,052	33,569,273		0	0
INDUSTRIALS	2,404,500	0	2,404,500		0	0
AUTO JV	35,435,479	-11,450,275	23,985,205		0	0
UNASSIGNED	1,274	-89	1,185		-275	0
PORTFOLIO PRODUCTS-CASH	5,693	-1	5,692		0	0
INDUSTRIALS1-CDS	8,731,264	-154,663	8,576,601		0	0
INDUSTRIALS	381,101,961	-2,176,503	378,925,458		-281,161,402	9,134,989
HIGH GRADE	21,218,736	-974,511	20,244,225		0	0
HIGH GRADE	325,154,088	-305,980	324,848,108		-271,517,559	2,063,000
HIGH GRADE	1,066,126	-6,362	1,059,764		-5,630,685	0
UNASSIGNED	139,301,693	-2,217,368	137,084,325		-4,154,860	0
UNASSIGNED	3,214,591	0	3,214,591		-3,573,639	0
UNASSIGNED	5,235,454	0	5,235,454		-104,965	0
HIGH GRADE	197,958,034	-6,772,897	191,185,138		-105,197,018	981,521
UNASSIGNED	32,575,701	-5,212,828	27,362,873		0	0
Financials	45,819,433	-241,962	45,577,471	0	-35,781,830	0
INDUSTRIALS1-CASH	40,763,232	-58,462	40,704,770	0	-69,889,922	9,155,279
SYND - FRNS	20,306,428	0	20,306,428		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FINANCE- CASH	23,347,309	-23,247,370	99,939		-33,567,275	15,685,162
INDUSTRIALS1-CASH	39,797,256	0	39,797,256		-3,261,984	884,591
SYND - FRNS	0	0	0		0	0
Financials	32,096,719	-24,766,873	7,329,846		-90,142,719	37,778,899
HIGH GRADE	47,811,873	-47,811,873	0	0	-85,059,334	62,338,685
UTILITIES-CASH	27,567,703	-27,567,703	0		-72,202,230	62,451,125
HIGH GRADE - INSTITUTIONAL	6,435,907	-2,801,296	3,634,611		-3,476,574	1,573,142
INDUSTRIALS1-CDS	7,083	-7,083	0		-6,399,566	3,102,837
HIGH GRADE	7,089,697	-7,089,697	0		-64,055,495	40,525,627
FINANCE- CDS	8,657,489	0	8,657,489		-13,629,458	3,696,062
HIGH GRADE	11,071,683	-9,578,735	1,492,948		-33,253,798	6,557,534
UNASSIGNED	2,976,527	-2,976,527	0		-75,273,435	8,972,572
INDUSTRIALS	7,467,293	-7,467,293	0		-51,623,708	30,904,293
UNASSIGNED	14,266,227	0	14,266,227		-16,742,370	0
HIGH GRADE	9,447,995	0	9,447,995		0	0
UNASSIGNED	0	0	0		-1,489,341	182,184
UNASSIGNED	0	0	0		-7,081,273	1,032,557
SYND - IND`L	2,021,000	0	2,021,000		0	0
SYND - IND`L	6,328,233	-6,328,233	0		0	0
AERO REIT JV	0	0	0		-950,914	138,658
SYND - FINC`L	0	0	0		0	0
SYND - FINC`L	13,258,919	-13,258,919	0		0	0
SYND - FINC`L	11,805,209	-11,805,209	0		-22,161,792	22,161,792
UNASSIGNED	98,592	-98,592	0		-3,907,108	2,248,031
FLOATERS	15,783,930	0	15,783,930		-7,990,879	0
AUCTION RATE SECURITIES	-759,493	0	-759,493	0	0	0
FRN SYNDICATE	0	0	0	0	0	0
CAPITAL SECURITIES	152,625,681	0	152,625,681	137,570,496	0	0
CAPITAL SECURITIES SECONDARY	0	0	0		0	0
SPECIALS SITUATIONS	0	0	0		0	0
CAPITAL SECURITIES SECONDARY	11,239,159	-11,239,159	0		-10,908,500	0
CAPITAL SECURITIES	2,620	0	2,620		0	0
CAPITAL SECURITIES	11,527,250	0	11,527,250		0	0
PREFERRED SYNDICATE	0	0	0	0	0	0
CAPITAL SECURITIES SECONDARY	67,009,537	0	67,009,537	0	-25,982,110	0
INSURANCE	78,522,217	0	78,522,217		-5,422,303	0
$25 PAR SECURITIES	131,506,452	0	131,506,452		-61,856,803	11,138,091
CAPITAL SECURITIES	13,178,688	0	13,178,688		0	0
CAPITAL SECURITIES	3,097,370	0	3,097,370		0	0
CAPITAL SECURITIES SECONDARY	325,764,106	0	325,764,106		-910,844	0
UNASSIGNED	154,866,094	-928,115	153,937,979		-10,170,290	0
AIRLINE_DEF	30,764,684	-851,328	29,913,356		-1,981,345	0
$25 PAR SECURITIES	2,204,550	0	2,204,550		0	0
CAPITAL SECURITIES	53,359,354	0	53,359,354		-12,016,114	0
CAPITAL SECURITIES	8,843,960	0	8,843,960		0	0
UNASSIGNED	30,247,957	0	30,247,957		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HYBRID	4,999,662	0	4,999,662		0	0
CAPITAL SECURITIES	2,027,304	0	2,027,304		0	0
UNASSIGNED	2,500,000	0	2,500,000		0	0
UNASSIGNED	2,654,334	0	2,654,334		-4,613,017	0
UNASSIGNED	21,359,250	0	21,359,250		0	0
UNASSIGNED	16,821,728	-888,712	15,933,016		-10,522,729	0
UNASSIGNED	18	-18	0		0	0
SPECIALS SITUATIONS	9	0	9		0	0
CAPITAL SECURITIES	108,177,566	0	108,177,566	0	0	0
AIRLINE_DEF	3,765,113	0	3,765,113		0	0
CAPITAL SECURITIES	0	0	0		-95,407,630	95,407,630
HYBRID	2,395,220	0	2,395,220		-4,992,683	944,409
AUCTION RATE SECURITIES	3,544,917	0	3,544,917		0	0
AUCTION RATE SECURITIES	106,648,037	0	106,648,037		0	0
AUCTION RATE SECURITIES	219,850,417	0	219,850,417		0	0
$25 PAR SECURITIES	34,096,329	-3,685,874	30,410,455		-8,187,585	4,673,224
AUCTION RATE SECURITIES	566,249,456	0	566,249,456		0	0
AUCTION RATE SECURITIES	0	0	0		0	0
AUCTION RATE SECURITIES	182,525,129	0	182,525,129		0	0
CAPITAL SECURITIES	0	0	0		-1,598,718	1,598,718
AUCTION RATE SECURITIES	2,728,325	0	2,728,325		0	0
AUCTION RATE SECURITIES	432,739,665	0	432,739,665		0	0
CAPITAL SECURITIES	1,924,729	0	1,924,729		-2,039,321	1,450,691
CAPITAL SECURITIES SECONDARY	0	0	0		-114,554,681	20,975,413
AUCTION RATE SECURITIES	0	0	0		-61,765,149	11,683,411
AUCTION RATE SECURITIES	97,775,858	0	97,775,858		0	0
UNASSIGNED	3,336,080	0	3,336,080		0	0
CAPITAL SECURITIES SECONDARY	625,523	-625,523	0		-44,871,172	31,919,551
INSURANCE	1,797,138	-1,797,138	0		-22,575,280	16,059,148
UNASSIGNED	1,368,902	-1,368,902	0		-8,544,179	1,616,205
UNASSIGNED	0	0	0		-115,637,196	53,079,602
AIRLINE_DEF	20,393	-20,393	0		0	0
UNASSIGNED	23,239,830	0	23,239,830		-12,668,515	5,594,953
CAPITAL SECURITIES	3,196,647	-3,196,647	0		-31,654,744	13,003,032
CAPITAL SECURITIES	0	0	0		-7,729,025	5,498,118
UNASSIGNED	12,584,645	0	12,584,645		-30,110,510	5,695,663
AUCTION RATE SECURITIES	457,738,082	0	457,738,082		0	0
UNASSIGNED	83,554,500	0	83,554,500		0	0
SPECIALS SITUATIONS	20,728,465	0	20,728,465		0	0
AIRLINE_DEF	5,000,349	0	5,000,349		0	0
LOANS	1,617,320	-1,617,320	0		-22,635,988	16,575,564
LOANS	3,105,035	0	3,105,035		0	0
HIGH GRADE - SYNDICATE	147,720,312	0	147,720,312		0	0
HIGH GRADE - SYNDICATE	33,571,743	0	33,571,743		0	0
LOANS	259,436,808	0	259,436,808		0	0
HIGH GRADE - SYNDICATE	105,076,133	0	105,076,133		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FLOATERS	106	0	106		0	0
FLOATERS	0	0	0		-2,178,467	0
COMMERCIAL PAPER	53,957,928	0	53,957,928		0	0
COMMERCIAL PAPER	229,405,516	0	229,405,516	0	0	0
COMMERCIAL PAPER	79,942,908	0	79,942,908		0	0
COMMERCIAL PAPER	492,163,373	0	492,163,373		0	0
COMMERCIAL PAPER	121,256,162	0	121,256,162		0	0
COMMERCIAL PAPER	33,233,578	0	33,233,578		0	0
COMMERCIAL PAPER	184,200,854	0	184,200,854		0	0
COMMERCIAL PAPER	102,079,959	0	102,079,959		0	0
COMMERCIAL PAPER	2,385,108	0	2,385,108		0	0
COMMERCIAL PAPER	24,993,750	0	24,993,750		0	0
COMMERCIAL PAPER	4,241,981	0	4,241,981		0	0
COMMERCIAL PAPER	63,705,481	0	63,705,481		0	0
COMMERCIAL PAPER	19,411,141	0	19,411,141		0	0
EXTENDIBLE NOTES	119,341,154	0	119,341,154		0	0
FLOATERS	13,077,230	0	13,077,230		-2,024,491	1,890
ALTERNATIVE STRUCTURES	25,375,105	0	25,375,105		0	0
ASIA	16,568	0	16,568		0	0
Middle East	137,730,771	0	137,730,771	31,985,413	0	0
ASIA HIGH YIELD	15,077,318	0	15,077,318	1,107,678	-6,771,010	1,714,687
EUROPEE/CAN/AUS	457,056,367	-54,491	457,001,875	24,784,485	-211,515,850	246,811
SOVS/PROVS/SUPRAS	499,875	0	499,875		-998,283	0
ASIA	56,487,570	0	56,487,570	377,852	-34,338,886	0
LATIN AMERICA	56,939,021	0	56,939,021	5,860,232	-31,288,481	0
ASIA	22,389,630	0	22,389,630	3,558,959	-12,589,690	5,774,310
LATIN AMERICA	534,031	-67,772	466,258	13,918	-37,035,595	0
ASIA	46,291,860	-6,517,095	39,774,765		-995,239	995,239
ASIA	149,302	0	149,302		-2,213,787	488,424
ASIA	50,917,322	0	50,917,322		-6,411,280	507,014
ASIA	11,074,816	0	11,074,816		-1,327,892	0
LATIN AMERICA	85,986,042	0	85,986,042	22,367,744	-76,464,451	1,431,307
ASIA	13,596,163	-3,259,960	10,336,203		-929,788	186,382
ASIA	7,159,334	0	7,159,334		-1,485,889	0
EUROPEE/CAN/AUS	6,136,000	-6,136,000	0		0	0
Middle East	10,839,582	-10,839,582	0		0	0
LATIN AMERICA	4,329,018	-4,329,018	0		-27,996,928	20,546,378
ASIA	1,267,753	-1,267,753	0		-5,465,616	5,465,616
LATIN AMERICA	7,166,510	-7,166,510	0		-27,743,201	10,968,263
ASIA	0	0	0		-26,768,798	24,729,227
ASIA	4,522,300	-4,522,300	0		0	0
ASIA	3,148,910	-1,069,142	2,079,768	0	-11,506,867	8,239,789
LATIN AMERICA	20,513,177	-20,513,177	0		-27,250,875	6,940,880
ASIA	815,728	-815,728	0		-15,790,470	7,677,346
ASIA	0	0	0		-7,950,777	2,833,426
EUROPEE/CAN/AUS	156,918	-156,918	0		-225,098,401	159,932,023

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SOVS/PROVS/SUPRAS	3,507,222	-3,507,222	0		-3,151,833	2,370
ASIA	0	0	0		-12,092,692	10,645,160
BRADY DEBT	13,732,687	0	13,732,687	0	0	0
BRAZIL LOCAL	708,914	0	708,914		0	0
BRADY FLOW	0	0	0		-17,301,875	12,733,608
SCT - OTHER PRODUCTS	68,397,145	-25,027,222	43,369,923	15,974,837	0	0
BRADY FLOW	517,780	-181,762	336,018		-1,064,710	711,600
BRAZIL LOCAL	0	0	0		-90,683,194	20,685,024
EMG LATIN	118,913,436	-8,294,345	110,619,091	8,923,421	-69,237,959	5,231,852
EMG LATIN	4,341,442	0	4,341,442		-1,534,780	0
EMG LATIN	9,491,051	0	9,491,051		-4,992,406	0
SCT - OTHER COUNTRIES	48,002,946	-398,214	47,604,731	30,707,245	0	0
SCT - VENEZUELA	3,216,597	0	3,216,597		0	0
SCT - OTHER COUNTRIES	10,443,989	0	10,443,989		0	0
SCT - OTHER COUNTRIES	25,090,104	-7,084,312	18,005,792		-416,929	416,929
SCT - OTHER COUNTRIES	44,624,997	0	44,624,997		0	0
SCT - VENEZUELA STRIPS	11,802,972	-2,653,528	9,149,444		0	0
SCT - VENEZUELA STRIPS	5,718,375	0	5,718,375		0	0
SCT - OTHER COUNTRIES	47,375	0	47,375		0	0
SCT - OTHER COUNTRIES	287,423	0	287,423		0	0
EMG HOUSE	67,310,369	-10,822,916	56,487,453		-35,348,629	13,050,652
EMG HOUSE	52,639,757	0	52,639,757		0	0
PCS BRADY OPTIONS	486,974	-486,974	0		-4,619,425	4,619,425
BRADY FLOW	8,464,000	-2,021,452	6,442,548		0	0
BRADY FLOW	1,500	0	1,500		-819,640	0
BRADY FLOW	3,704,978	-148,833	3,556,144		0	0
BRADY FLOW	330,000	0	330,000		0	0
SCT - OTHER PRODUCTS	4,967,007	0	4,967,007		0	0
SCT - VENEZUELA STRIPS	185,122,127	-65,012,871	120,109,256		0	0
PAMI TRADING	297	0	297		0	0
BRADY FLOW	20,171,232	-3,642,569	16,528,663		-7,222,260	382,657
EMG LATIN	29,807,937	-3,075,665	26,732,272		-30,901,877	19,447,962
SCT - OTHER PRODUCTS	437,166	0	437,166		0	0
EMG LATIN	76,531,941	-6,794,047	69,737,894		-25,084,946	5,481,230
EMG HOUSE	1,187,456	-1,187,456	0		-346,381	346,381
BRADY STRUCTURED OPTIONS1	2,050,000	-514,183	1,535,817		-2,625,556	525,111
BRADY DEBT	1,620	-61	1,559		0	0
EMG LATIN	0	0	0		-1,261,300	1,261,300
BRADY FLOW	1,447,317	0	1,447,317		0	0
BRADY FLOW	8,931,734	-1,385,626	7,546,108		0	0
PCS BRADY OPTIONS	4,754,392	-2,373,124	2,381,269		-486,974	243,487
EMG PROPRIETARY	900	0	900		-260,402	0
EMG LATIN	137,948,058	-26,781,450	111,166,608	4,898,690	-57,426,618	19,892,662
EUROBONDS - EMG	69,750,584	-19,191,080	50,559,504	6,714,155	-15,295,706	5,951,978
BRADY FLOW	29,107,416	-17,809,650	11,297,766	23,417	-387,423,771	115,148,339
EMG HOUSE	6,657,744	-6,657,744	0		-66,996,281	3,957,892

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
EMG HOUSE	0	0	0		-4,734,583	0
EMG LATIN	116,100,345	-4,791,528	111,308,817		-21,746,959	10,642,675
BRADY FLOW	2,873,055	0	2,873,055		-812,797	0
VENEZUELA STRUCTURED	31,799,201	-27,033,889	4,765,312		0	0
EUROBONDS - EMG	14,606,146	-2,306,338	12,299,808		-2,373,223	830,783
SCT - MEXICO	2,776	0	2,776		0	0
SCT - VENEZUELA STRIPS	10,532,985	-6,525,871	4,007,114		0	0
SCT - VENEZUELA STRIPS	32,257,769	-688,760	31,569,008		0	0
SCT - BRAZIL	20,810,105	-20,810,105	0		-25,056,044	25,056,044
EMG HOUSE	0	0	0		-75,870,785	20,394,579
EUROBONDS - EMG	2,039,321	-2,039,321	0		0	0
EMG LATIN	0	0	0		-48,809,342	38,101,505
SCT - OTHER COUNTRIES	0	0	0		-20,669,607	20,669,607
EMG LATIN	30,647	-30,647	0		-4,964,470	284,961
SCT - MEXICO	0	0	0		-21,058,761	4,327,478
SCT - VENEZUELA	20,232,209	-20,232,209	0		0	0
SCT - ARGENTINA	49,174,355	-49,174,355	0		0	0
SCT - OTHER COUNTRIES	4,943,833	-4,943,833	0		-21,718,117	14,681,914
SCT - OTHER PRODUCTS	0	0	0		-29,641,910	14,949,541
SCT - VENEZUELA STRIPS	5,804,273	-5,804,273	0		0	0
HIGH YIELD - SYNDICATE	-1,370,335	0	-1,370,335	0	0	0
HIGH YIELD - INSTITUTIONAL	13,108	0	13,108	2,068	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0		-67	0
HIGH YIELD - INSTITUTIONAL	1,839,696	0	1,839,696		0	0
HIGH YIELD - SYNDICATE	1,280,314,604	0	1,280,314,604		0	0
HIGH YIELD - SYNDICATE	3,267,102	0	3,267,102		0	0
HIGH YIELD - SYNDICATE	2,691	0	2,691		0	0
HIGH YIELD - INSTITUTIONAL	14,015,651	-22,125	13,993,526		-16,596,059	141,631
HIGH YIELD - INSTITUTIONAL	19,257,273	-648,281	18,608,992		0	0
HIGH YIELD - INSTITUTIONAL	3,427,934	-28,117	3,399,817		0	0
HIGH YIELD - INSTITUTIONAL	9,053,360	0	9,053,360		-4,204,454	0
HIGH YIELD - INSTITUTIONAL	5,780,125	-2,234	5,777,890		-7,236,426	0
HIGH YIELD - INSTITUTIONAL	63,571,061	-7,680	63,563,380		-42,823,502	2,224,872
HIGH YIELD - INSTITUTIONAL	23,172,048	-24,229	23,147,818		-12,141,463	10,214
HIGH YIELD - INSTITUTIONAL	51,595,996	-1,820,185	49,775,811		-60,015,492	5,157,897
HIGH YIELD - INSTITUTIONAL	2,047,788	0	2,047,788		-990,245	947,188
HIGH YIELD - INSTITUTIONAL	69,576,371	-890,017	68,686,354		-41,517,537	53,623
HIGH YIELD - INSTITUTIONAL	19,512,070	-387,239	19,124,831		-21,023,209	0
HIGH YIELD - INSTITUTIONAL	92,375,713	-4,261,318	88,114,396		-98,655,630	6,024,372
HIGH YIELD - INSTITUTIONAL	1,146,440	-63,177	1,083,264		-3,371,767	0
HIGH YIELD - INSTITUTIONAL	51,612,322	-192,907	51,419,416		-51,137,013	32,375
HIGH YIELD - INSTITUTIONAL	6,573,318	-6,332,745	240,573		-2,639,544	185,835
HIGH YIELD - INSTITUTIONAL	4,711,808	0	4,711,808		-25,721,925	9,149,272
HIGH YIELD - INSTITUTIONAL	4,767,915	-24,502	4,743,413		-5,598,706	0
HIGH YIELD - INSTITUTIONAL	580,525	0	580,525		-564,358	564,358
HIGH YIELD - INSTITUTIONAL	11,100,812	-1,440,794	9,660,018		-8,954,116	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HIGH YIELD - INSTITUTIONAL	10,768,923	0	10,768,923		-1,043,716	0
HIGH YIELD - INSTITUTIONAL	49,988,633	-37,188	49,951,445		-8,433,143	0
HIGH YIELD - INSTITUTIONAL	2,629,809	-162,537	2,467,272		-4,976,597	0
HIGH YIELD - INSTITUTIONAL	0	0	0		-8,023,498	8,023,498
HIGH YIELD - INSTITUTIONAL	3,739,633	-17,703	3,721,930		-23,195,657	0
HIGH YIELD - INSTITUTIONAL	7,779,567	-56,732	7,722,835		-58,272,052	5,151,928
HIGH YIELD - INSTITUTIONAL	49,743,901	-4,157,345	45,586,556		-2,144,792	0
HIGH YIELD - INSTITUTIONAL	14,547,083	-1,177,714	13,369,369		-65,166,700	3,472,912
HY-INST	154,600	-154,170	430		-1,154,226	871,679
HIGH YIELD - INSTITUTIONAL	37,294,635	-721,847	36,572,788		-13,035,754	8,378,843
HIGH YIELD - INSTITUTIONAL	2,988,416	-66,594	2,921,822		-9,262,544	438,542
HIGH YIELD - SYNDICATE	0	0	0		0	0
HIGH YIELD - INSTITUTIONAL	22,200,558	-3,652	22,196,907		-11,645,113	55,785
HIGH YIELD - INSTITUTIONAL	3,591,948	-22,578	3,569,370		-2,777,449	0
HIGH YIELD - INSTITUTIONAL	4,700,330	-40,334	4,659,996		-3,094,810	0
HIGH YIELD - INSTITUTIONAL	1,570,247	0	1,570,247		-2,853,940	0
HIGH YIELD	10,123,493	-40,523	10,082,969		-4,324,553	0
HIGH YIELD - INSTITUTIONAL	7,566,653	-36,329	7,530,325		-2,813,119	0
HIGH YIELD	0	0	0		-1,457,222	36,431
HIGH YIELD - INSTITUTIONAL	12,038,388	-81,990	11,956,398		-3,083,103	0
HIGH YIELD - INSTITUTIONAL	42,421,883	0	42,421,883		0	0
HIGH YIELD - INSTITUTIONAL	10,562,332	0	10,562,332		0	0
HIGH YIELD - INSTITUTIONAL	0	0	0		-6,989,746	2,651
HIGH YIELD - INSTITUTIONAL	0	0	0		-51,460,737	19,515
HY-INST	651,098	0	651,098	0	-2	0
HIGH YIELD - INSTITUTIONAL	0	0	0		-18,208,989	53,139
HIGH YIELD - INSTITUTIONAL	5,836,674	0	5,836,674	0	-22,432,527	17,857,806
	19,335,698	0	19,335,698	0	0	0
HY CRED STRAT	34,022,495	0	34,022,495	0	0	0
HY DERIVATIVES JV	0	0	0	0	0	0
UNASSIGNED	953,226	0	953,226		0	0
HY DERIVATIVES JV	2,873,779	0	2,873,779		0	0
HY-SCT	17,011,720	0	17,011,720	0	0	0
HY-SCT	-485,091	0	-485,091	0	0	0
CDS SWAPTIONS	15,000	0	15,000		0	0
HY-SCT TECHNOLOGY	2,956,879	0	2,956,879		0	0
HY-SCT PAPER JV	0	0	0		-1,756,824	6,798
HY-SCT	10,263,713	-244,980	10,018,734		0	0
HY-SCT IBOXX	10,965	0	10,965		0	0
HY-SCT PAPER JV	39,465	-3,402	36,063		-3,997,280	57,683
HY-SCT TECHNOLOGY	13,320,150	-757,500	12,562,650		-16,888,438	8,882,310
HY-SCT CARBCDS	325,750	-155	325,595		-330,300	108,236
HY- SCT PAPER	3,830,000	0	3,830,000		-3,934,444	1,442,761
HY-SCT RETAIL	32,432,716	-7,476,720	24,955,996		0	0
HY JC RECOVERY	0	0	0		-19,784	6,462
HY BESPOKE	9,100,000	0	9,100,000		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HY-SCT ALLOWAYCS	2,189,790	-111,726	2,078,064		-1,900,208	22,031
HY RCDLJV	0	0	0		-9,347,629	9,347,629
HY-SCT-LOANS	1,076,489	0	1,076,489		0	0
HY-SCT JC LCDS	10,531,914	0	10,531,914		0	0
HY- SCT PAPER	0	0	0		-4,952,480	663
HY-SCT RETAIL	0	0	0		-20,232,209	59,043
HY-SCT JCAM JV	71,911,749	0	71,911,749		0	0
HY JC RECARB	2,316	0	2,316		0	0
HY- SCT PAPER	63	0	63		0	0
HY-SCT JV	4,769,653	0	4,769,653		0	0
HY-SCT CHEMICALS	1,552,063	0	1,552,063		0	0
HY- SCT PAPER	4,822,533	0	4,822,533		0	0
DISTRESSED EQUITY JV	24,531,037	0	24,531,037	0	-2,704,874	0
DISTRESSED EQUITY JV	-5,888,735	0	-5,888,735	0	-28,253	0
DISTRESSED SECURITIES	1,290,482	0	1,290,482		-607,241	0
DISTRESSED SECURITIES	18,110,755	0	18,110,755		0	0
DISTRESSED SECURITIES	3,102,577	0	3,102,577		-1,244,324	0
DISTRESSED SECURITIES	0	0	0		-1,708	0
DISTRESSED SECURITIES	12,112,812	-4,779,103	7,333,710		0	0
DISTRESSED SECURITIES	48,037,253	0	48,037,253		-18,923,600	54,170
DISTRESS LOANS	3,802,495	0	3,802,495		0	0
DISTRESSED SECURITIES	53,200,008	-1,559,295	51,640,713		-41,916,933	772,514
DISTRESS LOANS	3,973	0	3,973		0	0
DISTRESSED SECURITIES	2,354	0	2,354	0	0	0
DISTRESSED SECURITIES	825,008	-17,988	807,020		-8,253,346	213,734
DISTRESSED SECURITIES	32,735	-1,951	30,783		0	0
DISTRESSED SECURITIES	48,042,243	-75,669	47,966,574	0	-51,301,481	7,321,811
DISTRESSED SECURITIES	273,519	-225,746	47,773		-3,875,730	0
DISTRESS LOANS	38,432	-38,432	0		0	0
DISTRESS LOANS	25,705,046	-1,131,142	24,573,904		-46,233,533	20,238,455
DISTRESS LOANS	491,232	0	491,232		0	0
DISTRESSED SECURITIES	22,120,208	-44,792	22,075,416	0	-13,762,718	2,286,414
DISTRESS LOANS	32,716,361	0	32,716,361		0	0
DISTRESS LOANS	4,827,870	-1,733,395	3,094,475		0	0
DISTRESS LOANS	11,850	0	11,850		0	0
DISTRESS LOANS	21,576,369	-7,581,691	13,994,679		-6,544,000	2,107,621
DISTRESSED SECURITIES	94,029,666	-26,587,544	67,442,122		-65,602,767	14,672,378
DISTRESSED SECURITIES	164,875	0	164,875		0	0
DISTRESSED SECURITIES	343,807	-95,440	248,367		-11,125,254	2,465,116
DISTRESSED SECURITIES	0	0	0		-10,226,171	0
DISTRESSED SECURITIES	3,479,215	-1,030,155	2,449,060		-1,878,674	329,763
DISTRESSED SECURITIES	37,680,264	-28,735,389	8,944,875		-11,493,963	4,773,987
DISTRESSED SECURITIES	87,485	0	87,485		-2	0
DISTRESSED SECURITIES	235,128	-4,311	230,817		-1,243,556	30,567
DISTRESSED SECURITIES	9,148,040	-25,668	9,122,372		-4,901,958	0
HY MACRO HEDGE	522,500	-71,955	450,545		-541,850	198,663

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DISTRESSED SECURITIES	21,019,111	-2,686,012	18,333,099		-10,650,000	10,650,000
DISTRESSED SECURITIES	104,777	0	104,777		0	0
HIGH YIELD	30,515,113	-4,769	30,510,344		-2,238,124	0
DISTRESSED SECURITIES	16,370,589	0	16,370,589		0	0
DISTRESSED SECURITIES	5,931,896	0	5,931,896		0	0
DISTRESSED SECURITIES	298,045	0	298,045		0	0
DISTRESS LOANS	889,599	0	889,599		-1,222,020	0
DISTRESS LOANS	65,985,009	0	65,985,009		-4	0
DISTRESS LOANS	44,903,192	0	44,903,192		-34,513	34,169
DISTRESS LOANS	0	0	0		0	0
DISTRESS LOANS	6,046,104	0	6,046,104		0	0
DISTRESS LOANS	75,000	0	75,000		0	0
DISTRESS LOANS	1,063,949	0	1,063,949		0	0
DISTRESS LOANS	1,063,949	0	1,063,949		0	0
DISTRESSED SECURITIES	935,000	0	935,000		0	0
DISTRESSED SECURITIES	21,325	0	21,325		0	0
DISTRESSED SECURITIES	2,300,000	0	2,300,000		0	0
DISTRESS LOANS	6,573,929	0	6,573,929		-217,037	0
DISTRESS LOANS	77,079,701	0	77,079,701		0	0
DISTRESS LOANS	4,210,281	0	4,210,281		0	0
DISTRESS LOANS	9,467	0	9,467		0	0
DISTRESS LOANS	1	0	1		0	0
DISTRESS LOANS	2,680,889	0	2,680,889		0	0
DISTRESS LOANS	5,874,299	0	5,874,299		0	0
DISTRESS LOANS	40,934,179	0	40,934,179		0	0
DISTRESS LOANS	14,137,496	0	14,137,496		0	0
DISTRESS LOANS	5,935,699	0	5,935,699		0	0
DISTRESS LOANS	264,143	0	264,143		0	0
DISTRESS LOANS	740,902	0	740,902		0	0
DISTRESS LOANS	23,319,470	0	23,319,470		0	0
DISTRESS LOANS	56,250	0	56,250		0	0
DISTRESSED SECURITIES	0	0	0		-4,755,238	30,482
DISTRESSED SECURITIES	1,175	0	1,175		0	0
DISTRESS LOANS	26,395,527	0	26,395,527		0	0
DISTRESS LOANS	1,500,000	0	1,500,000		0	0
DISTRESS LOANS	3,375,000	0	3,375,000		0	0
DISTRESSED SECURITIES	1,837,500	0	1,837,500		0	0
UNASSIGNED	18,516,438	0	18,516,438		0	0
UNASSIGNED	83,310,155	0	83,310,155		0	0
UNASSIGNED	118,182,533	0	118,182,533		0	0
UNASSIGNED	124,337,500	0	124,337,500	0	0	0
UNASSIGNED	43,064,518	0	43,064,518	0	0	0
UNASSIGNED	477,389,452	0	477,389,452	0	0	0
UNASSIGNED	35,420	0	35,420		0	0
UNASSIGNED	2,330,692,165	0	2,330,692,165	0	0	0
SECONDARY LOAN TRADING	0	0	0		-1,980,000	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SECONDARY LOAN TRADING	7,963,912	-818	7,963,094		0	0
SECONDARY LOAN TRADING	2,957	0	2,957		0	0
SECONDARY LOAN TRADING	16,065,279	0	16,065,279		0	0
SECONDARY LOAN TRADING	100	0	100		0	0
SECONDARY LOAN TRADING	41,525,880	0	41,525,880		0	0
SECONDARY LOAN TRADING	72,933,446	0	72,933,446		-5,728	0
SECONDARY LOAN TRADING	13,400	0	13,400		0	0
SECONDARY LOAN TRADING	63,718,354	0	63,718,354		0	0
SECONDARY LOAN TRADING	66,807,450	0	66,807,450		-752	0
SECONDARY LOAN TRADING	47,438,304	0	47,438,304		0	0
SECONDARY LOAN TRADING	16,127,804	0	16,127,804		0	0
SECONDARY LOAN TRADING	53,122,316	0	53,122,316		0	0
SECONDARY LOAN TRADING	29,465,478	0	29,465,478		0	0
SECONDARY LOAN TRADING	2,003,318	0	2,003,318		0	0
HIGH YIELD-PROPRIETARY	33	0	33		0	0
EMGCORP ARGENTINA	50,539,680	-47,320	50,492,360		-99,344	0
EMG CORPORATES	36,622,866	-1,084,870	35,537,996		0	0
EMGCORP MEXICO	101,400,428	-340,071	101,060,357		-7,474,529	477,672
EMGCORP BRAZIL	25,784,807	-464	25,784,343		-10,775,097	58,704
EMG CORPORATES NPL	31,119,954	0	31,119,954		0	0
EMG CORPORATES NPL	28,280,537	0	28,280,537		0	0
EMG CORPORATES NPL	84,718,149	0	84,718,149		0	0
EMGCORP ARGENTINA	19,973	0	19,973		0	0
EMGCORP ARGENTINA	13,974,901	0	13,974,901		0	0
EMGCORP MEXICO	50,495,896	0	50,495,896		0	0
CDO PROP	29,012,529	0	29,012,529		0	0
CDO PROP	250,673,412	0	250,673,412	4,772,960	-11,358,651	2,159,519
CDO PROP	23,003	0	23,003		0	0
CDO PROP	24,979	-2,588	22,391	0	0	0
CDO PROP	0	0	0		-3,376,267	25,535
HY-ENERGY FUND	27,977,817	0	27,977,817		0	0
HY-ENERGY FUND	862,405	0	862,405		0	0
HY-ENERGY FUND	15,410,521	0	15,410,521		0	0
HY-ENERGY FUND	138,072,038	0	138,072,038	0	0	0
HY-ENERGY FUND	148,762	0	148,762		0	0
HY-ENERGY FUND	528,422,038	0	528,422,038		0	0
DERIVATIVES	1,542,941,070	0	1,542,941,070	0	0	0
GIC	16,915,722	0	16,915,722		0	0
GIC	253,674	0	253,674		0	0
GIC	27,680,000	0	27,680,000	0	0	0
DERIVATIVES	0	0	0		-202,105,029	77,013,014
DERIVATIVES	395	0	395		0	0
DERIVATIVES	104,529,212	-104,529,212	0		0	0
DERIVATIVES	0	0	0		-10,249,430	10,249,430
DERIV TOB GREG	3	0	3		0	0
DERIVATIVES	16,648,922	0	16,648,922		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DERIV TOB JAMES	148,295,696	0	148,295,696		0	0
DERIVATIVES	8,918,926	0	8,918,926		0	0
DERIV TOB GREG	605,454	0	605,454		-14,943,226	0
DERIVATIVES	40,980	0	40,980		0	0
DERIVATIVES	1,055,015	0	1,055,015		0	0
DEFEASANCE	70,422,779	0	70,422,779		-74,300,299	12,796,064
DERIVATIVES	32,883,784	0	32,883,784		-8,085	0
GIC	0	0	0	0	0	0
DERIVATIVES	303,197,902	0	303,197,902		0	0
DERIVATIVES	397,084,862	0	397,084,862		0	0
DERIVATIVES	1,265,002	-303,395	961,608		0	0
UNASSIGNED	-1,642,000	0	-1,642,000	0	0	0
DERIVATIVES	16,865,183	0	16,865,183		0	0
PRINCIPAL TRANSACTIONS	1,200,000,000	0	1,200,000,000	0	0	0
CUSHION	6,932,229	0	6,932,229		-2,103,783	0
HOUSING	54,250,862	0	54,250,862		-1,727,204	0
LEASE	1,691,179	0	1,691,179		0	0
GENERIC	18,743,977	0	18,743,977		-64,197	0
YIELD	7,476,737	0	7,476,737		0	0
FID ARB	0	0	0		-994,134	0
LEGACY SHORTS	226,760	0	226,760		0	0
LONG BOND - PROPRIETARY	7,396,985	0	7,396,985	0	0	0
FID ARB	126,344,367	0	126,344,367		0	0
HOUSING	72,052,160	0	72,052,160	0	0	0
FORWARD	10,741,006	0	10,741,006		0	0
LEGACY SHORTS	0	0	0		-18,722	0
MACRO CREDIT	14,599,213	0	14,599,213		0	0
GM LONG	20,977,012	0	20,977,012		0	0
LONG BOND	23,309,761	0	23,309,761	0	-95,967	0
LONG BOND	15,054,300	0	15,054,300		0	0
MANAGED MONEY	2,155,021	0	2,155,021		0	0
GM LONG	24,318,035	0	24,318,035		0	0
RETAIL	11,023,291	0	11,023,291		-2,013,953	0
ZEROS	0	0	0	0	0	0
GM SHORT	0	0	0	0	0	0
JOINT TOB SEC	142,976	0	142,976		-656,716	0
VAN TOB CUST	1,335,959	0	1,335,959		-1,697,015	0
HIGH YIELD	39,821	0	39,821		0	0
HIGH YIELD	58,221,000	0	58,221,000		0	0
HIGH YIELD	15,286,118	0	15,286,118		0	0
HIGH YIELD	247,814,910	0	247,814,910		0	0
HIGH YIELD	40,953,855	-3,138,929	37,814,927		0	0
HIGH YIELD	36,709,219	0	36,709,219		0	0
TAXABLE	246,745,839	0	246,745,839		0	0
TAXABLE	328,490,777	0	328,490,777		-46,254,350	0
HIGH YIELD	58,725,786	0	58,725,786		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HIGH YIELD	838,178	0	838,178		0	0
TAXABLE	35,017,286	-35,017,286	0		-293,281,476	1,634,738
NOTES TRADING	1,098,828	0	1,098,828		0	0
REMARKETING	412,555,754	-110,309	412,445,445		-110,309	110,309
REMARKETING	17,518,063	0	17,518,063		0	0
REMARKETING	18,209,547	0	18,209,547		0	0
REMARKETING	8,013,414	0	8,013,414		0	0
REMARKETING	28,138,507	0	28,138,507		0	0
REMARKETING	2,361,151	0	2,361,151		0	0
REMARKETING	124,225,258	-116	124,225,142		-20,128	116
SAVRS TOB	51,537,764	0	51,537,764		0	0
REMARKETING	95,707,731	0	95,707,731		0	0
DERIVATIVE TRADING	0	0	0	0	0	0
PRINCIPAL TRANSACTIONS	31,630,273	0	31,630,273		0	0
1%	918,741	0	918,741		0	0
NOTES TRADING	211,288	0	211,288		0	0
Total Return Swaps	1,776,805	0	1,776,805		0	0
NOTES TRADING	7,101,279	0	7,101,279		0	0
PRINCIPAL TRANSACTIONS	21	0	21		0	0
ASSET SWAPS	437,830	0	437,830		0	0
PRINCIPAL TRANSACTIONS	179,851	0	179,851		0	0
PRINCIPAL TRANSACTIONS	141,920	0	141,920		0	0
ASSET SWAPS	21,488,003	0	21,488,003		0	0
Total Return Swaps	420,000	0	420,000		0	0
PRINCIPAL TRANSACTIONS	20	0	20		0	0
Rib Floater Processing	23,708,915	0	23,708,915	0	0	0
ASSET SWAPS	94,706,460	0	94,706,460		-43,838	0
PRINCIPAL TRANSACTIONS	0	0	0		-2,724,434	0
NOTES TRADING	4,750,926	0	4,750,926		0	0
Structured Credit	6,244,905	0	6,244,905		0	0
PRINCIPAL TRANSACTIONS	0	0	0		-338,577	0
PRINCIPAL TRANSACTIONS	268,954	0	268,954		0	0
PRINCIPAL TRANSACTIONS	862,880	0	862,880		0	0
PRINCIPAL TRANSACTIONS	271,367	0	271,367		0	0
Total Return Swaps for Customers	1,579,514	0	1,579,514		-3,725,291	0
PRINCIPAL TRANSACTIONS	51,974	0	51,974		0	0
ASSET SWAPS	2,888,134	0	2,888,134		-1,400,916	0
TeaMac	106,200	0	106,200		0	0
TeaMac	0	0	0		-575,775	0
PRINCIPAL TRANSACTIONS	143,835	0	143,835		0	0
Structured Credit	4,807,702	0	4,807,702		0	0
LEGACY	118,776,616	0	118,776,616	0	0	0
LEGACY	3,926,872	0	3,926,872		0	0
LEGACY	1,483,229	0	1,483,229		0	0
LEGACY	2,063,579	0	2,063,579		0	0
LEGACY	1,779,245	0	1,779,245		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
LEGACY	1,812,942	0	1,812,942		0	0
LEGACY	3,151,141	0	3,151,141		0	0
COMMERCIAL MORTGAGE SECURITIES	17,669,077	0	17,669,077		-26,235,397	9,290,606
COMMERCIAL MORTGAGE SECURITIES	180,095,802	-19,808,524	160,287,278		-137,488,614	82,646,310
COMMERCIAL MORTGAGE SECURITIES	621,470,329	0	621,470,329	0	-44,955,818	0
COMMERCIAL MORTGAGE SECURITIES	404,257,218	0	404,257,218		-8,366	0
COMMERCIAL MORTGAGE SECURITIES	12,924,211	-9,566,475	3,357,736		-92,913,109	21,025,787
COMMERCIAL MORTGAGE SECURITIES	12,145,268	-12,145,268	0		-306,905,277	111,397,286
COMMERCIAL MORTGAGE SECURITIES	41,158,862	-41,158,862	0		0	0
COMMERCIAL MORTGAGE SECURITIES	153,963,779	0	153,963,779		-126	0
COMMERCIAL MORTGAGE SECURITIES	8,990,097	0	8,990,097	0	0	0
REIT LINE OF CREDIT	2,064,760,000	0	2,064,760,000	0	0	0
FLOATING RATE NON-BANKING	922,698,979	0	922,698,979		0	0
FLOATING RATE BANKING	79,332,341	0	79,332,341	0	0	0
FLOATING RATE MEZZ	2,049,018,579	0	2,049,018,579		0	0
FIXED RATE MEZZ	1,340,634,403	0	1,340,634,403		0	0
MEGA	172,918,774	0	172,918,774		0	0
CONDUIT	2,030,305,274	0	2,030,305,274	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	25,680,075	0	25,680,075		0	0
COMMERCIAL MORTGAGE SECURITIES	101,666,493	0	101,666,493		0	0
CONDUIT	33,690,347	0	33,690,347		0	0
FLOATING RATE UNRATED B NOTES	17,640,787	0	17,640,787		0	0
COMMERCIAL MORTGAGE SECURITIES	2	0	2		0	0
REIT LINE OF CREDIT	81,635,278	0	81,635,278		0	0
RE BRIDGE EQUITY	40,972,312	0	40,972,312		0	0
COMMERCIAL MORTGAGE SECURITIES	225,678	0	225,678		0	0
REIT LINE OF CREDIT	0	0	0		0	0
MEGA	233,863,945	0	233,863,945		0	0
FLOATING RATE UNRATED B NOTES	915,279	0	915,279		0	0
FLOATING RATE NON-BANKING	1,489,256,279	0	1,489,256,279		0	0
COMMERCIAL MORTGAGE SECURITIES	353,083,881	-77,049,511	276,034,370		-81,158,228	62,056,499
MULTI FAMILY CONDUIT	1,015,903,752	0	1,015,903,752		0	0
MEGA	41,619,279	-41,619,279	0		0	0
COMMERCIAL CUSTOMER ACCOUNTS	0	0	0		-2,983,913	16,432
REIT LINE OF CREDIT	0	0	0		0	0
CONDUIT	14,349,960	-14,349,960	0		-455,258,916	304,491,889
FIXED RATE RATED B NOTES	145,397,163	0	145,397,163		0	0
NON INVEST GRADE SECURITIES	7,771,097	0	7,771,097		-7,680,524	5,074,605
MULTI FAMILY CONDUIT	1	0	1		0	0
NON INVEST GRADE SECURITIES	4,679,658	0	4,679,658		0	0
REIT LINE OF CREDIT	871,000,000	0	871,000,000	0	0	0
RE BRIDGE EQUITY	1,697,062,655	0	1,697,062,655		0	0
FLOATING RATE NON-BANKING	355,255,192	0	355,255,192		0	0
FLOATING RATE MEZZ	82,845,310	0	82,845,310		0	0
MEGA	172,505,911	0	172,505,911		0	0
CONDUIT	95,790,312	0	95,790,312		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CONDUIT	117,445,032	0	117,445,032		0	0
REIT LINE OF CREDIT	100,963,333	0	100,963,333		0	0
REIT LINE OF CREDIT	146,402,834	0	146,402,834		0	0
REIT LINE OF CREDIT	31,663,059	0	31,663,059		0	0
REIT LINE OF CREDIT	1,314,214,584	0	1,314,214,584		0	0
REIT LINE OF CREDIT	59,978,329	0	59,978,329		0	0
REIT LINE OF CREDIT	11,489,591	0	11,489,591		0	0
REIT LINE OF CREDIT	4,708,622	0	4,708,622		0	0
REIT LINE OF CREDIT	1,390,937	0	1,390,937		0	0
REIT LINE OF CREDIT	4,594,412	0	4,594,412		0	0
FLOATING RATE NON-BANKING	170,110,967	0	170,110,967		0	0
FLOATING RATE MEZZ	201,305,440	0	201,305,440		0	0
FIXED RATE MEZZ	107,738,951	0	107,738,951		0	0
MEGA	218,976,376	0	218,976,376		0	0
CONDUIT	7,830,258	0	7,830,258		0	0
COMMERCIAL CUSTOMER ACCOUNTS	13,428,747	0	13,428,747	0	0	0
COMMERCIAL MORTGAGE SECURITIES	38,074,561	0	38,074,561	0	0	0
CONDUIT	260,493,546	0	260,493,546		0	0
MULTI FAMILY CONDUIT	9,604,556	0	9,604,556	0	0	0
MULTI FAMILY CONDUIT	-4,320,987	0	-4,320,987	0	0	0
FLOATING RATE NON-BANKING	58,517,328	0	58,517,328		0	0
FLOATING RATE BANKING	6,193,513	0	6,193,513		0	0
FLOATING RATE MEZZ	615,339,430	0	615,339,430		0	0
FIXED RATE MEZZ	155,718,870	0	155,718,870		0	0
MEGA	354,104,823	0	354,104,823		0	0
CONDUIT	28,186,400	0	28,186,400		0	0
COMMERCIAL CUSTOMER ACCOUNTS	25,311,877	0	25,311,877		0	0
FLOATING RATE UNRATED B NOTES	26,383,807	0	26,383,807		0	0
REIT LINE OF CREDIT	659,103,808	0	659,103,808		0	0
CWL SUB-PERFORMING LOANS	198,560,000	0	198,560,000	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	0	0
CWL SUB-PERFORMING LOANS	2,078,260,000	0	2,078,260,000	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	0	0
CWL SUB-PERFORMING LOANS	47,940,075	0	47,940,075		0	0
CWL SUB-PERFORMING LOANS	227,658,275	0	227,658,275		0	0
CWL SUB-PERFORMING LOANS	19,246,054	0	19,246,054		0	0
CWL SUB-PERFORMING LOANS	9,872,118	0	9,872,118		0	0
CWL SUB-PERFORMING LOANS	161,798,287	0	161,798,287		0	0
CWL SUB-PERFORMING LOANS	76,288,583	0	76,288,583		0	0
CWL SUB-PERFORMING LOANS	477,301,410	0	477,301,410		0	0
CWL SUB-PERFORMING LOANS	146,801,755	0	146,801,755		0	0
CWL SUB-PERFORMING LOANS	287,956,104	0	287,956,104		0	0
CWL SUB-PERFORMING LOANS	13,588,531	0	13,588,531		0	0
CWL SUB-PERFORMING LOANS	176,949,624	0	176,949,624		0	0
CWL SUB-PERFORMING LOANS	1,189,683,292	0	1,189,683,292		0	0
CWL SUB-PERFORMING LOANS	9,724,515	0	9,724,515		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CWL SUB-PERFORMING LOANS	988,912,595	0	988,912,595		0	0
CWL SUB-PERFORMING LOANS	242,506,491	0	242,506,491		0	0
CWL SUB-PERFORMING LOANS	39,615,124	0	39,615,124		0	0
CWL SUB-PERFORMING LOANS	36,910,256	0	36,910,256		0	0
CWL SUB-PERFORMING LOANS	412,554,253	0	412,554,253		0	0
CWL SUB-PERFORMING LOANS	190,714,249	0	190,714,249		0	0
CWL SUB-PERFORMING LOANS	200,837,016	0	200,837,016		0	0
CWL SUB-PERFORMING LOANS	91,638,618	0	91,638,618		0	0
CWL SUB-PERFORMING LOANS	5,252,172	0	5,252,172		0	0
CWL SUB-PERFORMING LOANS	0	0	0		-50,615,955	0
CWL SUB-PERFORMING LOANS	68,621,009	0	68,621,009		0	0
CWL SUB-PERFORMING LOANS	214,406,800	0	214,406,800		0	0
CWL SUB-PERFORMING LOANS	11,675,923	0	11,675,923		0	0
CWL SUB-PERFORMING LOANS	99,645,633	0	99,645,633		0	0
CWL SUB-PERFORMING LOANS	118,350,481	0	118,350,481		0	0
CWL SUB-PERFORMING LOANS	282,575,501	0	282,575,501		0	0
CWL SUB-PERFORMING LOANS	453,222,382	0	453,222,382		0	0
CWL SUB-PERFORMING LOANS	164,199,684	0	164,199,684		0	0
CWL SUB-PERFORMING LOANS	16,884,504	0	16,884,504		0	0
CWL SUB-PERFORMING LOANS	22,633,621	0	22,633,621		0	0
CWL SUB-PERFORMING LOANS	211,099,115	0	211,099,115	0	0	0
CWL SUB-PERFORMING LOANS	161,997,907	0	161,997,907		0	0
CWL SUB-PERFORMING LOANS	51,621,914	0	51,621,914		0	0
CWL SUB-PERFORMING LOANS	85,327,487	0	85,327,487		0	0
CWL SUB-PERFORMING LOANS	40,831,902	0	40,831,902		0	0
CWL SUB-PERFORMING LOANS	101,730,247	0	101,730,247		0	0
CWL SUB-PERFORMING LOANS	13,863,058	0	13,863,058		0	0
CWL SUB-PERFORMING LOANS	449,017,756	0	449,017,756		0	0
CWL SUB-PERFORMING LOANS	57,821,229	0	57,821,229		0	0
CWL SUB-PERFORMING LOANS	50,958,002	0	50,958,002		0	0
UNASSIGNED	190,127,386	0	190,127,386		-1,462	0
CWL SUB-PERFORMING LOANS	1,392,462	0	1,392,462		0	0
CWL SUB-PERFORMING LOANS	830,928	0	830,928		0	0
CWL SUB-PERFORMING LOANS	108,681	0	108,681		0	0
CWL SUB-PERFORMING LOANS	12,840,000	0	12,840,000	0	0	0
CWL SUB-PERFORMING LOANS	43,108,055	0	43,108,055		0	0
CWL SUB-PERFORMING LOANS	28,137,282	0	28,137,282		0	0
CWL SUB-PERFORMING LOANS	247,453,444	0	247,453,444		0	0
CWL SUB-PERFORMING LOANS	231,330,194	0	231,330,194		0	0
CWL SUB-PERFORMING LOANS	6,494,432	0	6,494,432		0	0
CWL SUB-PERFORMING LOANS	57,838,866	0	57,838,866		0	0
CWL SUB-PERFORMING LOANS	29,473,004	0	29,473,004		0	0
CWL SUB-PERFORMING LOANS	6,682,168	0	6,682,168		0	0
CWL SUB-PERFORMING LOANS	707,340,148	0	707,340,148		0	0
BNC - PRODUCTION	32,341,062	0	32,341,062	0	0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
ASSET BACKED SECURITIES	5,769,236	0	5,769,236	0	0	0
UNASSIGNED	2,308,465,485	0	2,308,465,485	0	0	0
ASSET BACKED SECURITIES	15,822,715	0	15,822,715	14,868,070	0	0
ASSET BACKED SECURITIES	0	0	0		-51,100,000	887,951
ASSET BACKED SECURITIES	5,962,500	0	5,962,500		0	0
ASSET BACKED SECURITIES	9,169,601	0	9,169,601		0	0
ASSET BACKED SECURITIES	58,921,610	0	58,921,610		0	0
ASSET BACKED SECURITIES	3,545,033	0	3,545,033		0	0
ASSET BACKED SECURITIES	501,544,040	0	501,544,040		0	0
CREDIT CARDS	9,423,117	0	9,423,117		0	0
AUTOS	24,680,526	0	24,680,526		0	0
ASSET BACKED SECURITIES	109,361,288	0	109,361,288	0	0	0
UNASSIGNED	1,123	0	1,123		0	0
ASSET BACKED SECURITIES	21,107	0	21,107		0	0
ASSET BACKED SECURITIES	205,722,521	-77,022,938	128,699,584	0	-97,500,379	30,894,926
ASSET BACKED SECURITIES	33,153,595	0	33,153,595		-1,998,671	1,998,397
ASSET BACKED SECURITIES	3,003,676	0	3,003,676		-13,371,521	13,371,521
ASSET BACKED SECURITIES	12,049,502	0	12,049,502		0	0
ASSET BACKED SECURITIES	11	0	11		0	0
ASSET BACKED SECURITIES	375,239,759	0	375,239,759		-177,413,344	114,502,299
ASSET BACKED SECURITIES	6,033,054	0	6,033,054		0	0
ASSET BACKED SECURITIES	8,360,293	0	8,360,293		-36,646,866	52,572
ASSET BACKED SECURITIES	4,725	0	4,725		0	0
ABS REAL ESTATE	78,880,706	-33,080,381	45,800,324		-40,145,508	15,112,435
ASSET BACKED SECURITIES	17,765	0	17,765		0	0
ASSET BACKED SECURITIES	32,621	0	32,621		0	0
UNASSIGNED	21	0	21		0	0
ASSET BACKED SECURITIES	3,861,500	0	3,861,500		0	0
ASSET BACKED SECURITIES	283,375,371	0	283,375,371		-30,949,460	15,620,581
ASSET BACKED SECURITIES	101,512,767	0	101,512,767		-3,536,217	0
ABS REAL ESTATE	486,690,611	0	486,690,611		0	0
ASSET BACKED SECURITIES	202,992,918	0	202,992,918		0	0
PASS THRU JV	10,394,437,116	0	10,394,437,116	0	-2,646,605	0
STRIPS	0	0	0	0	0	0
CMO SECONDARY	458,849,319	-115,566,313	343,283,006		-158,943,724	110,389,210
CMO SECONDARY	28,022	0	28,022		0	0
AGENCY REMICS - ARB	27,668	0	27,668		0	0
CMO SECONDARY	299,027	0	299,027		0	0
CMO NEW ISSUE	336,500	0	336,500		0	0
CMO NEW ISSUE	864,237,010	0	864,237,010		0	0
AGENCY REMICS - ARB	48	0	48		0	0
CMO NEW ISSUE	691,369,307	0	691,369,307		-369,369,447	347,763,850
SECONDARY TRUST IO/PO	35,249,216	0	35,249,216		0	0
CMO NEW ISSUE	249,846,865	-163,877,662	85,969,203		-374,578,116	236,813,396
SECONDARY DERIVATIVES	297,056,556	-96,000,560	201,055,996		-175,672,748	94,361,362
CMO NEW ISSUE	1	-1	0		-113	113

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CMO NEW ISSUE	50,983,016	-50,983,016	0		-41,952,151	38,235,059
CMO NEW ISSUE	138,328,409	0	138,328,409		-9,224,487	9,224,487
CMO NEW ISSUE	0	0	0		-5,450	0
CMO NEW ISSUE	34,489,181	0	34,489,181		-4,384,539	4,384,539
DERIVATIVE NEW ISSUE	250,915	-249,950	965		0	0
SECONDARY DERIVATIVES	2,673,127,154	-520,320,679	2,152,806,475		-76,474,524	76,474,524
CMO NEW ISSUE	637,385,942	0	637,385,942	0	0	0
SECONDARY DERIVATIVES	711,444,365	-408,386,651	303,057,713		-281,825,201	281,825,201
CMO NEW ISSUE	0	0	0		-71,045,303	60,823,300
AGENCY REMICS - ARB	43,195	0	43,195		0	0
DERIVATIVE NEW ISSUE	11,408,406	0	11,408,406		0	0
DERIVATIVE NEW ISSUE	1,027,465,790	0	1,027,465,790	0	0	0
CMO NEW ISSUE	24,928,658	-113	24,928,545		0	0
SECONDARY DERIVATIVES	452,493,017	-142,752,446	309,740,572		-366,403,159	196,810,840
TRUST IO/PO	938,250,254	-1,061,173	937,189,082		-101,693,575	55,228,589
DERIVATIVE NEW ISSUE	1,173,724,080	-66,277,922	1,107,446,158		-574,259,688	402,344,186
UNASSIGNED	0	0	0	0	0	0
HUDSON CASTLE	3,371,584	0	3,371,584		0	0
LBB RETAIL	81,020,695	0	81,020,695	0	0	0
MORTGAGE HOUSE	12,500,000	0	12,500,000		0	0
MORTGAGE ARB - AMERICAS	0	0	0		-8	0
MORTGAGE ARB - AMERICAS	90,676	0	90,676		0	0
MORTGAGE ARB - AMERICAS	3,318,949	0	3,318,949		0	0
MORTGAGE HOUSE	76,372,013	-76,372,013	0		-171,427,555	0
MORTGAGE ARB - AMERICAS	0	0	0		-2	2
MORTGAGE ARB - AMERICAS	94,779,141	-18,871,033	75,908,108		-412,046	412,046
MORTGAGE ARB - AMERICAS	893,116	0	893,116		0	0
MORTGAGE ARB - AMERICAS	1,148	-1,148	0		0	0
MORTGAGE ARB - AMERICAS	6,524,694	-6,524,694	0		-983	983
MORTGAGE ARB - AMERICAS	44,131	0	44,131		0	0
LBB RETAIL	0	0	0		0	0
LBB RETAIL	0	0	0		0	0
MORTGAGE FINANCE	3,950	0	3,950		0	0
UNASSIGNED	328,449,079	0	328,449,079	0	0	0
CONSUMER	2,986,466	0	2,986,466		0	0
OPPORTUNISTIC SBF WLS	1,276,236	0	1,276,236		0	0
OPPORTUNISTIC SBF WLS	30,417,765	0	30,417,765		0	0
OPPORTUNISTIC 3RD PARTY WLS	252,796,590	0	252,796,590		0	0
CONSUMER	7,329,448	0	7,329,448		0	0
CAPITAL CROSSING TRADING	1,849,628	0	1,849,628		0	0
CONSUMER	20,000,003	0	20,000,003		0	0
CONSUMER	2	0	2		0	0
OPPORTUNISTIC SBF WLS	64,735,499	0	64,735,499		0	0
UNASSIGNED	3	0	3		0	0
UNASSIGNED	17	0	17		0	0
OPPORTUNISTIC SBF WLS	214,674,601	0	214,674,601		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
OPPORTUNISTIC 3RD PARTY WLS	856,306	0	856,306		0	0
OPPORTUNISTIC 3RD PARTY WLS	17,737,030	0	17,737,030		-14,740,665	203,664
CAPITAL CROSSING TRADING	0	0	0		-205,883,832	45,177,269
CONSUMER	1,602,530	0	1,602,530		0	0
CAMPUS DOOR	309,216,974	0	309,216,974	0	0	0
OPPORTUNISTIC SBF WLS	568,086,939	0	568,086,939		0	0
OPPORTUNISTIC 3RD PARTY WLS	513,480,016	0	513,480,016		0	0
OPPORTUNISTIC SBF WLS	77,063,061	0	77,063,061		0	0
OPPORTUNISTIC 3RD PARTY WLS	2,271,459	0	2,271,459		0	0
CONSUMER	35,663	0	35,663		0	0
CAPITAL CROSSING TRADING	750,232,293	0	750,232,293	0	0	0
SUBPRIME SECONDARY	0	0	0	0	0	0
First lien whole loans	1,094,360,670	0	1,094,360,670	0	0	0
REVERSE MORTGAGES	667,687,382	0	667,687,382	0	0	0
SECOND LIEN ALS WHOLE LOANS	1,791,142,414	0	1,791,142,414	0	0	0
NON PERFORMING/SCRATCH & DENT	187,547,370	0	187,547,370	0	0	0
SUBPRIME FIRST LIEN SERVICING	23,027,931	0	23,027,931		0	0
SECOND LIEN ALS WHOLE LOANS	16,528,892	0	16,528,892		0	0
NON PERFORMING/SCRATCH & DENT	7,358,026	0	7,358,026		0	0
NON PERFORMING/SCRATCH & DENT	298,937,237	0	298,937,237		0	0
SECOND LIEN SERVICING	2,971,567	0	2,971,567		0	0
First lien ALS Whole Loans	5,423,108	0	5,423,108		0	0
NON PERFORMING/SCRATCH & DENT	17,075,400	0	17,075,400		0	0
Subprime Called Deals	19,793,219	0	19,793,219		0	0
First lien whole loans	255,136,207	0	255,136,207		0	0
First lien whole loans	107,750,711	0	107,750,711		0	0
REVERSE MORTGAGES	247,570,409	0	247,570,409		0	0
MORTGAGE LENDER NETWORK	133,926,264	0	133,926,264		0	0
SEASONED WHOLE LOANS	5,818,068	0	5,818,068		0	0
Second lien whole loans	52,250,570	0	52,250,570		0	0
NON PERFORMING/SCRATCH & DENT	185,581,501	0	185,581,501		0	0
First lien whole loans	4,491,012	0	4,491,012		0	0
SEASONED WHOLE LOANS	390,466	0	390,466		0	0
SEASONED WHOLE LOANS	699	0	699		0	0
SUBPRIME SECONDARY	58,066	0	58,066		0	0
SUBPRIME SECONDARY	5,748	0	5,748		0	0
SUBPRIME SECONDARY	11,179,358	0	11,179,358		0	0
SUBPRIME RESIDUALS	11,249,525	0	11,249,525		0	0
SUBPRIME SECONDARY	24,933,422	0	24,933,422		0	0
Second Lien Secondary	5,338,744	0	5,338,744		0	0
SUBPRIME RESIDUALS	15,597,133	0	15,597,133		0	0
REVERSE MORTGAGES	35,660,068	0	35,660,068		0	0
Second Lien Secondary	4,578,285	0	4,578,285		0	0
NON PERFORMING/SCRATCH & DENT	903,958	0	903,958		0	0
SEASONED WHOLE LOANS	31	0	31		0	0
SEASONED WHOLE LOANS	1	0	1		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SUBPRIME SECONDARY	3,856	0	3,856		0	0
NEW ISSUE NIM	67,398,391	0	67,398,391		0	0
SUBPRIME SECONDARY	208,997	0	208,997		0	0
SUBPRIME SECONDARY	60,853,823	0	60,853,823		0	0
SUBPRIME RESIDUALS	29,088,767	0	29,088,767		0	0
SUBPRIME SECONDARY	2,977	0	2,977		0	0
SUBPRIME SECONDARY	42,604,893	0	42,604,893		0	0
Subprime Called Deals	2,153,391	0	2,153,391		0	0
Second Lien Secondary	189,277,328	0	189,277,328		0	0
First lien whole loans	0	0	0		-99,751,081	0
Subprime Synthetic	822,310	0	822,310		0	0
REVERSE MORTGAGES	83,101,644	0	83,101,644		0	0
SUBPRIME SECONDARY	4,588,030	0	4,588,030		0	0
SUBPRIME SECONDARY	2	0	2		0	0
SUBPRIME RESIDUALS	267	0	267		0	0
Second Lien Secondary	75,612	0	75,612		0	0
SUBPRIME RESIDUALS	125,622	0	125,622		0	0
NON PERFORMING/SCRATCH & DENT	6,683,579	0	6,683,579		0	0
NON PERFORMING/SCRATCH & DENT	34,510,991	0	34,510,991		0	0
SEASONED WHOLE LOANS	265,827	0	265,827		0	0
SUBPRIME SECONDARY	1,231,840	0	1,231,840		0	0
SUBPRIME SECONDARY	3,904	0	3,904		0	0
NEW ISSUE NIM	202,749,346	0	202,749,346		0	0
SEASONED NIM	26,531,608	0	26,531,608		-10	0
SECOND LIEN ALS WHOLE LOANS	1,279,830,421	0	1,279,830,421		0	0
First lien whole loans	1,204,846	0	1,204,846		0	0
NON PERFORMING/SCRATCH & DENT	33,258,676	0	33,258,676		0	0
First lien ALS Whole Loans	25,909,084	0	25,909,084	0	0	0
NON PERFORMING/SCRATCH & DENT	46,469,657	0	46,469,657		0	0
First lien whole loans	24,488,150	0	24,488,150	0	0	0
First lien whole loans	729,054,030	0	729,054,030	0	0	0
First lien whole loans	2,859,702,128	0	2,859,702,128	0	0	0
REVERSE MORTGAGES	312,395,163	0	312,395,163	0	0	0
MORTGAGE LENDER NETWORK	3,366,418	0	3,366,418		0	0
MORTGAGE LENDER NETWORK	106,172	0	106,172		0	0
MORTGAGE LENDER NETWORK	42,020,631	0	42,020,631	0	0	0
MORTGAGE LENDER NETWORK	166,346	0	166,346		0	0
SEASONED WHOLE LOANS	485,553	0	485,553		0	0
Second lien whole loans	23,750,003	0	23,750,003		0	0
NON PERFORMING/SCRATCH & DENT	726,693,221	0	726,693,221		0	0
FIXED RATE NEW ISSUE	0	0	0	0	0	0
HYBRIDS NEW ISSUE	6,712,867,148	0	6,712,867,148	0	0	0
FHA / VA	60,856,549	0	60,856,549	0	0	0
MTA 3RD PARTY WHOLE LOANS	151,766,762	0	151,766,762		0	0
OPTION ARM SERVICING	70,413,841	0	70,413,841		0	0
SHORT ARM ALS WHOLE LOANS	20,433,079	0	20,433,079		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
FIXED RATE 3RD PARTY WHOLE LOANS	57,518,858	0	57,518,858		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	194,952	0	194,952		0	0
FIXED RATE ALS WHOLE LOANS	26,468,268	0	26,468,268		0	0
FHA / VA	63,918,036	0	63,918,036	0	0	0
FHA / VA	3,509,686	0	3,509,686		0	0
HOME EXPRESS	2,169,988	0	2,169,988		0	0
HOME EXPRESS	175,669	0	175,669		0	0
HYBRIDS SERVICING	472,862,562	0	472,862,562		0	0
HOME EXPRESS	3,539,434	0	3,539,434		0	0
HYBRIDS SERVICING	31,523	0	31,523		0	0
FHA / VA	87,612,252	0	87,612,252		0	0
FIXED RATE ALS WHOLE LOANS	0	0	0	0	0	0
FIXED RATE SERVICING	510,356,705	0	510,356,705		0	0
FIXED RATE SERVICING	2	0	2		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	37,683,943	0	37,683,943		0	0
FIXED RATE ALS WHOLE LOANS	73,021	0	73,021		0	0
HYBRID 3RD PARTY WHOLE LOANS	47,344,616	0	47,344,616		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	1,969,709	0	1,969,709		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	206,893	0	206,893		0	0
HYBRIDS SERVICING	11,303	0	11,303		0	0
HYBRID ALS WHOLE LOANS	213,172,214	0	213,172,214		0	0
HOME EXPRESS	4	0	4		0	0
SHORT ARM-MTA SUBS SECONDARY	15,761,783	0	15,761,783		0	0
SHORT ARM-MTA RESIDUAL/NIM	428,932,097	0	428,932,097		0	0
Fixed Rate Sec Subs	4,487,604	0	4,487,604		0	0
FHA / VA	15,772,554	0	15,772,554		0	0
HOME EXPRESS	3	0	3		0	0
SHORT ARM-MTA NEW ISSUE	103,569,613	0	103,569,613		0	0
Fixed Rate NI Resids/NIMs	188,866,409	0	188,866,409		0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	4,355,362	0	4,355,362		0	0
Fixed Rate NI Resids/NIMs	2,222,267	0	2,222,267		0	0
Hybrid Residuals	46,606,360	0	46,606,360		0	0
FIXED RATE SECONDARY	254,082,207	-9,034,598	245,047,608	0	-32,123,466	26,273,025
FHA / VA	3,047	0	3,047		0	0
AGENCY ARMS	83,230,779	0	83,230,779		0	0
HOME EXPRESS	1,814	0	1,814		0	0
AGENCY ARMS	454,287,378	-715,296	453,572,082	0	0	0
AGENCY ARMS	483,640,466	0	483,640,466	0	-4	4
AGENCY ARMS	11,772,370	0	11,772,370	0	0	0
AGENCY ARMS	137,666,357	-137,666,357	0		-126,113,176	113,660,459
FIXED RATE NEW ISSUE	53,134,694	0	53,134,694		0	0
HYBRIDS NEW ISSUE	226,364,294	0	226,364,294		-100	100
HYBRIDS NEW ISSUE	120,324,567	-12,046,131	108,278,436		0	0
HYBRIDS NEW ISSUE	336,316,948	-40,153,771	296,163,177		-288,768,483	288,768,483
HYBRIDS NEW ISSUE	156,247,252	0	156,247,252		0	0
HYBRIDS NEW ISSUE	137,630,677	-8,157,283	129,473,395		-93,106,649	87,393,049

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HYBRIDS NEW ISSUE	578,657,409	0	578,657,409		-124,016,764	120,354,200
Fixed Rate NI Sec IO/PO	223,407,863	-125,418,220	97,989,643		-258,991,823	221,194,164
Fixed Rate NI Sec IO/PO	48,773,083	-2	48,773,082		0	0
Fixed Rate NI IO/PO	230,800,302	-107,877,380	122,922,922		-349,722	349,722
Fixed Rate NI IO/PO	395,831,591	0	395,831,591		0	0
SHORT ARM-MTA AAA SECONDARY	385,570,620	0	385,570,620		0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	49,135,829	0	49,135,829		0	0
SHORT ARM-MTA IO/PO SECONDARY	3,011,458	0	3,011,458		0	0
SHORT ARM-MTA SUBS SECONDARY	277,127,857	0	277,127,857		0	0
SHORT ARM-MTA RESIDUAL/NIM	117,651,168	0	117,651,168		0	0
FIXED RATE NON-ECONOMIC RESIDUALS	12,504	0	12,504		0	0
FIXED RATE SUBORDINATES	101,523,897	0	101,523,897		0	0
FIXED RATE SUBORDINATES	352,671,769	0	352,671,769		-26,511,168	26,511,168
FIXED RATE NEW ISSUE	39,287,612	0	39,287,612		0	0
FIXED RATE NEW ISSUE	17,167,059	0	17,167,059		0	0
FIXED RATE NEW ISSUE	122,652,524	0	122,652,524		-8,728,292	8,728,292
Fixed Rate Sec Subs	371,476,039	0	371,476,039		0	0
FHA / VA	24,104,981	-12	24,104,969		0	0
FHA / VA	1,005	-101	904		0	0
HYBRIDS SERVICING	853,991,694	-852,201,211	1,790,483		0	0
HYBRIDS SERVICING	3,403	0	3,403		0	0
SHORT ARM-MTA NEW ISSUE	23,365,830	0	23,365,830		0	0
SHORT ARM-MTA NEW ISSUE	100	0	100		0	0
SHORT ARM-MTA NEW ISSUE	128,619,942	0	128,619,942		0	0
FHA / VA	21,076,016	0	21,076,016		0	0
FHA / VA	283,192,121	-194,797,265	88,394,857		-104,416,142	203
FHA / VA	41,053,420	0	41,053,420		0	0
FHA / VA	0	0	0		-12	12
FIXED RATE SERVICING	326,362,810	-200,873,084	125,489,726		-200,768,855	171,468,344
FIXED RATE SERVICING	103	0	103		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	94,642,986	0	94,642,986		0	0
FIXED RATE NEW ISSUE	37,780,037	0	37,780,037		0	0
FIXED RATE NEW ISSUE	17,200,268	-115,700	17,084,568		0	0
Fixed Rate NI Resids/NIMs	131,404,686	0	131,404,686		0	0
SHORT ARM-MTA IO/PO SECONDARY	8,372	0	8,372		0	0
SHORT ARM-MTA SUBS SECONDARY	1,691,554	0	1,691,554		0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	11	0	11		0	0
FHA / VA	655,149	0	655,149		0	0
FIXED RATE SERVICING	200	0	200		0	0
Fixed Rate NI Resids/NIMs	1,892,565	0	1,892,565		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	206,556	-1,105	205,451		0	0
HYBRID SUBORDINATES	7,079,871	0	7,079,871		0	0
HYBRIDS SECONDARY	49,669,236	0	49,669,236		0	0
HYBRID 3RD PARTY WHOLE LOANS	528,022,087	-528,022,087	0		-222,821,278	222,821,278
HYBRIDS SECONDARY	1,459,546,035	0	1,459,546,035		-36,140,493	30,864,302
HYBRID SECONDARY DERIVATIVES	10,062,525	0	10,062,525		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HYBRID SECONDARY DERIVATIVES	432,669,218	-340,962,072	91,707,146		-242,930,314	207,476,696
HYBRID SECONDARY ONE-OFF	505,641	0	505,641		0	0
HYBRID 3RD PARTY WHOLE LOANS	2,294,152,652	-2,294,152,652	0		-342,637,792	290,633,871
FIXED RATE 3RD PARTY WHOLE LOANS	18,004,749	0	18,004,749		-1,105	1,105
FIXED RATE 3RD PARTY WHOLE LOANS	18,557,988	0	18,557,988		0	0
HYBRID SUBORDINATES	51,970,635	0	51,970,635		0	0
HYBRID SUBORDINATES	348,553,598	0	348,553,598		-26,734,719	10,336,129
MTA 3RD PARTY WHOLE LOANS	412,673,002	-412,673,002	0		0	0
MTA 3RD PARTY WHOLE LOANS	845,577,953	-107,086,649	738,491,304		0	0
Hybrid Residuals	87,529,579	-54,207,591	33,321,988		-204,835,704	204,835,704
FIXED RATE NON-ECONOMIC RESIDUALS	9,854	-300	9,554		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	238,230,787	0	238,230,787		0	0
HYBRID ALS WHOLE LOANS	197,816,906	-125,520,465	72,296,441		-3,738,832,161	3,332,434,079
Fixed Rate NI Sec IO/PO	37,057	0	37,057		0	0
MTA 3RD PARTY WHOLE LOANS	217,867	0	217,867	0	0	0
SHORT ARM ALS WHOLE LOANS	3,417,474	0	3,417,474		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	60,395,916	0	60,395,916		0	0
FIXED RATE 3RD PARTY WHOLE LOANS	2,938,969	0	2,938,969		0	0
FIXED RATE ALS WHOLE LOANS	20,343,906	0	20,343,906		0	0
FHA / VA	144,512,960	0	144,512,960		0	0
FIXED RATE ALS WHOLE LOANS	1,254,741,316	0	1,254,741,316		0	0
HOME EXPRESS	1,853,289	0	1,853,289		0	0
FIXED RATE ALS WHOLE LOANS	765,423,045	0	765,423,045		0	0
FIXED RATE ALS WHOLE LOANS	50,298,706	0	50,298,706		0	0
HYBRID 3RD PARTY WHOLE LOANS	297,314,304	0	297,314,304		0	0
FIXED RATE ALS WHOLE LOANS	2,530,406	0	2,530,406		0	0
HYBRID ALS WHOLE LOANS	8,676,741	0	8,676,741		0	0
HYBRID ALS WHOLE LOANS	2,255,535,367	0	2,255,535,367		0	0
PRINCIPLE FINANCE RESIDENTIAL	229,789	0	229,789		0	0
PRINCIPLE FINANCE RESIDENTIAL	51	0	51		0	0
PRINCIPLE FINANCE RESIDENTIAL	116,700	0	116,700		0	0
PRINCIPLE FINANCE RESIDENTIAL	1,500,000	0	1,500,000	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	171,419,066	0	171,419,066	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
PRINCIPLE FINANCE RESIDENTIAL	10,072,319	0	10,072,319	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
PRINCIPLE FINANCE RESIDENTIAL	119,941,781	0	119,941,781	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	413,692	0	413,692	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	4,598,139	0	4,598,139	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
PRINCIPLE FINANCE RESIDENTIAL	24,628,574	0	24,628,574	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	672,616,728	0	672,616,728	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0		0	0
HISTORICAL PFG	8,768,838	0	8,768,838		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HISTORICAL PFG	1	0	1		0	0
HISTORICAL PFG	2	0	2		0	0
HISTORICAL PFG	21	0	21		0	0
HIGH YIELD/STRUCTURED FINANCE JV	5,414,297	0	5,414,297		0	0
STRUCTURED LENDING	600,000,000	0	600,000,000		0	0
HISTORICAL PFG	699,788	0	699,788	0	0	0
UNASSIGNED	305,621,232	0	305,621,232		0	0
HISTORICAL PFG	1	0	1		0	0
STRUCTURED LENDING	53,827,723	0	53,827,723		0	0
STRUCTURED LENDING	12,274,773	0	12,274,773		0	0
CREDIT/PFG JVS	4,394,590	0	4,394,590		0	0
CREDIT/PFG JVS	2	0	2		0	0
CDO ASIA	0	0	0	0	0	0
CDO ASIA	24,185,066	0	24,185,066	8,486,367	0	0
CDO ASIA	926,506	0	926,506		0	0
CDO - SYNTHETIC	1,834,808,746	0	1,834,808,746	0	-8,101,347	0
CDO - SYNTHETIC	12,358	0	12,358	0	0	0
High Grade Credit	28,028,396	0	28,028,396		-459,614	0
High Grade Credit	6,329,929	0	6,329,929		0	0
UNASSIGNED	975,825	0	975,825		0	0
FID CORP ASIA	0	0	0	0	0	0
FID CORP ASIA	0	0	0	0	0	0
EMG LOCALS/FX JV-ASIA	0	0	0	0	-20,782,118	0
UNASSIGNED	32,601,565	0	32,601,565	0	0	0
UNASSIGNED	0	0	0	0	0	0
FID DERIVATIVES ASIA	163,903,843	0	163,903,843		0	0
ASIA CORE DERIVATIVES	0	0	0		0	0
ALMP	2,202,120	0	2,202,120	0	0	0
UNASSIGNED	23,248,221	-192,407	23,055,814	17,474,481	-19,133,545	19,117,443
U.S. GOVERNMENTS (TOKYO)	206,473	-206,473	0		0	0
U.S. GOVERNMENTS (TOKYO)	234,619,714	-10,247,238	224,372,476	206,681,770	-67,592,005	36,804,348
U.S. GOVERNMENTS (TOKYO)	519,341,056	-405,412,349	113,928,707		-516,648,294	165,575,323
UST ASIA	48,067,959	-40,716,440	7,351,519		-162,298,341	64,716,849
ASIA GOVERNMENT YEN	1,125,009,564	-58,206,071	1,066,803,493	0	-1,769,621,288	335,248,488
ASIA GOVERNMENT YEN	445,812,792	-4,389,816	441,422,976	208,695,537	-379,883,141	17,112,812
ASIA GOVERNMENT YEN	3,878,783,150	-703,124,573	3,175,658,578		-3,667,243,289	189,961,525
ASIA GOVERNMENT YEN	225	-225	0		-4,293,167	0
ASIA GOVERNMENT YEN	1,304,118,376	-17,113,480	1,287,004,896	262,178,851	-573,184,859	10,475,981
ASIA GOVERNMENT YEN	2,770,345,087	-182,699,714	2,587,645,373		-3,956,961,230	305,470,547
ASIA GOVERNMENT YEN	320,272	-320,272	0		0	0
ASIA GOVERNMENT YEN	208,573,693	0	208,573,693		-228,888,915	154,780,086
ASIA GOVERNMENT YEN	161,177,172	-31,384,238	129,792,934		-113,760,846	25
ASIA GOVERNMENT YEN	172,281,398	-155,053,799	17,227,599		-114,697,709	27,505,915
ASIA GOVERNMENT YEN	0	0	0	0	0	0
ASIA GOVERNMENT YEN	0	0	0	0	0	0
JGBGOV	-377,277,296	0	-377,277,296	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
EXOTICS	57,655,718	0	57,655,718		0	0
FID DERIVATIVES ASIA	0	0	0	0	20,782,118	0
FID DERIVATIVES ASIA	13,410,514	0	13,410,514	89,663	0	0
ASIA CORE DERIVATIVES	423,567,009	-81,763,003	341,804,006	130,032,641	0	0
FID DERIVATIVES ASIA	0	0	0	0	0	0
DERIVATIVES ASIA	12,209,588	0	12,209,588	9,709,579	0	0
FID DERIVATIVES ASIA	245,638,033	-79,259,057	166,378,976		-8,607,443	0
DERIVATIVES ASIA	8,563,165	0	8,563,165		-8,433,122	0
FID DERIVATIVES ASIA	63,409,318	0	63,409,318		0	0
ASIA CORE DERIVATIVES	411,198,789	-20,905,952	390,292,837		-13,144,690	189
FID DERIVATIVES ASIA	293,692,464	-224,161,937	69,530,527		-246,449,761	167,035,715
FID DERIVATIVES ASIA	91,492,202	-91,492,202	0		-61,240,557	19,676,322
FID DERIVATIVES ASIA	15,914,203	-15,914,203	0		-15,712,546	182,425
FID DERIVATIVES ASIA	3,992	-3,992	0		0	0
ASIA CORE DERIVATIVES	40,670,155	-40,577,195	92,960		-12,541,479	12,541,479
FID DERIVATIVES ASIA	40,239	-5,439	34,799		0	0
ASIA CORE DERIVATIVES	0	0	0	0	0	0
DERIVATIVES ASIA	427,404,543	0	427,404,543	0	0	0
SCT INDIA 1	-25,796,549	0	-25,796,549	0	0	0
SCT CB ASW Equity JV	148,899,428	0	148,899,428		-8,470,463	3,377,034
SCTCMDS	34,949,472	-34,949,472	0		0	0
SCT OPTIONS	44,766,088	-14,511,142	30,254,946	22,659,412	0	0
SCT - THAI	46,220,100	-16,735,393	29,484,707	9,989,790	-22,837,007	20,138,236
SCT - AUSTRALIA	9,103,083	0	9,103,083		-1,230,271	1,230,271
SCT OPTIONS	46	0	46		0	0
SCT - KOREA	6,087,803	0	6,087,803		0	0
INTL CREDIT	2,579,775	0	2,579,775		0	0
STF CHINA	8	0	8		0	0
SCT - TAIWAN	5,073,304	0	5,073,304		0	0
SCT - OTHER	0	0	0	0	0	0
SCT - CHINA	230,796,573	-65,367,598	165,428,975	113,345,965	-43,932,374	29,176,575
SCT - KOREA	97,390,130	-55,727,151	41,662,980	17,202,210	-22,676,826	7,045,891
SCT - MALAY	4,855,951	-4,503,374	352,577		0	0
SCT - INDO	57,346,154	-8,280,175	49,065,979	935,891	-90,772,165	63,925,451
SCT CONVERTIBLE SWAPS	11,114,448	0	11,114,448	6,030,694	-10,150,000	10,150,000
SCT INDIA 1	57,438,551	0	57,438,551		0	0
SCT - CHINA	4,960,505	0	4,960,505		0	0
FRN ASIA	1,314,032	-1,314,032	0		-2,107,023	1,772,072
SCT- EXOTIC	506,640	0	506,640		0	0
JVIBDEQ	28,241,883	0	28,241,883	0	0	0
SCT - PHIL	65,066,712	-19,594,567	45,472,145		-10,483,602	7,483,981
INTL CREDIT	2,504,727	-1,026,587	1,478,140	314,835	-306,343	306,343
STF CHINA	368,370	0	368,370	335,250	0	0
SCT - INDO	483,579	0	483,579		0	0
SCT SEASIA	11,141,182	0	11,141,182		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SCT - OTHER	0	0	0	0	0	0
SCT - OTHER	29,398,495	0	29,398,495	0	0	0
SCT - OTHER	31,221,453	0	31,221,453	0	0	0
SCT HORIZON2	20,000,000	0	20,000,000	0	0	0
SCT - JAPAN	1,909,635	0	1,909,635		0	0
SCT_FLOW	30,656,017	0	30,656,017		0	0
SCT JAPAN 2	150,076,081	0	150,076,081	0	0	0
SCT JAPAN 2	243,174,636	-32,646,462	210,528,174	100,765,208	-64,311,981	49,758,448
SCT-SYNDICATE	50,935,668	0	50,935,668	21,466,189	0	0
SCT_FLOW	77,784,075	-14,813,705	62,970,370	34,517,401	-43,211,706	9,673,863
SCT - JAPAN	76,889,973	-6,491,055	70,398,918	16,804,547	-8,071,467	5,444,113
STF JAPAN	49,999	0	49,999		0	0
SCT - JAPAN	8,559,941	0	8,559,941		0	0
HY Flowbook HK	128,497,731	-20,591,615	107,906,116	28,488,671	-50,907,168	0
HY FLOW BOOK	53,691,041	-1,021,422	52,669,619	5,809,052	-12,874,726	1,306,464
HY FLOW BOOK	141,488	0	141,488		0	0
DIST JAPAN	28,140,149	0	28,140,149	0	0	0
DIST JAPAN	147,674	0	147,674	0	0	0
DIST JAPAN	271,601,816	0	271,601,816	0	0	0
DIST JAPAN	1,143,229	0	1,143,229	0	0	0
DIST JAPAN	46,802	0	46,802	0	0	0
DIST JAPAN	131,700,315	0	131,700,315	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	0	0	0	0	0	0
DIST JAPAN	8,199,802	-40,395	8,159,407		0	0
DIST JAPAN	13,143,633	0	13,143,633		0	0
DIST JAPAN	3	0	3		0	0
	15	0	15		0	0
HY SYNDICATE	6,444,391	0	6,444,391		0	0
HY SYNDICATE	165,350,252	0	165,350,252		0	0
HY SYNDICATE	35,857,325	0	35,857,325		0	0
DIST CHINA	0	0	0	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST THAILAND	0	0	0	0	0	0
DIST THAILAND	4,791,604	0	4,791,604	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST INDIA	25,796,549	0	25,796,549	0	0	0
DIST OTHER	0	0	0	0	0	0
KOREA	156,997,932	0	156,997,932	0	0	0
DIST INDONESIA	0	0	0	0	0	0
DIST PHILIPPINES	18,045,780	0	18,045,780	0	0	0
DIST KOREA	41,348,618	0	41,348,618	0	0	0
DIST KOREA	411,632	0	411,632	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
DIST KOREA	7,415,427	0	7,415,427	0	0	0
DIST KOREA	2,747,990	0	2,747,990	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST INDIA	49,904,330	0	49,904,330		0	0
DIST INDONESIA	218	0	218		0	0
DIST CHINA	144,000	0	144,000		0	0
INDIA	813,854	0	813,854		0	0
DIST CHINA	59,244,375	0	59,244,375		0	0
DIST AUSTRALIA	22,210,783	0	22,210,783		0	0
DIST INDIA	95,955,890	0	95,955,890		0	0
INDIA	76,375,958	0	76,375,958	0	0	0
INDIA	32,692,946	0	32,692,946		0	0
DIST INDONESIA	152,890,607	0	152,890,607		0	0
DIST INDONESIA	9,695,905	0	9,695,905		0	0
INDIA	305,450,033	0	305,450,033		-7,003,588	7,003,588
DIST SINGAPORE	1,051,385	0	1,051,385		0	0
DIST HONGKONG	6,724,976	0	6,724,976		0	0
DIST INDONESIA	24,003,368	-88,801	23,914,567		0	0
DIST KOREA	5,325,479	-183,564	5,141,915		0	0
DIST THAILAND	1,552,443	0	1,552,443		0	0
DIST CHINA	33,204,697	0	33,204,697		0	0
DIST CHINA	2,188	0	2,188		0	0
DIST HONGKONG	2,356,017	0	2,356,017		0	0
DIST INDONESIA	9	0	9		0	0
DIST INDONESIA	2,248,639	0	2,248,639		0	0
DIST INDONESIA	996,753	0	996,753		0	0
DIST INDONESIA	21	0	21		0	0
DIST INDIA	244,709,210	0	244,709,210		0	0
INDIA	7,799,302	0	7,799,302		0	0
DIST KOREA	70	0	70		0	0
DIST KOREA	2,364,006	0	2,364,006		0	0
DIST OTHER	3,143	0	3,143		0	0
DIST OTHER	5	0	5		0	0
DIST PHILIPPINES	4	0	4		0	0
DIST PHILIPPINES	1,494,792	0	1,494,792		0	0
DIST SINGAPORE	17,537,026	0	17,537,026		0	0
DIST THAILAND	3,580,347	0	3,580,347		0	0
DIST TAIWAN	55,582	0	55,582		0	0
UNASSIGNED	9,309,305	0	9,309,305	4,688,516	0	0
PTG- JAPAN	1,519,263,720	0	1,519,263,720	0	0	0
UNASSIGNED	3,726,721,311	0	3,726,721,311		0	0
UNASSIGNED	54,346	0	54,346		0	0
UNASSIGNED	40,270,186	0	40,270,186		0	0
UNASSIGNED	873,090,796	0	873,090,796	0	0	0
UNASSIGNED	95,344,377	0	95,344,377	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	216,593	0	216,593	0	0	0
UNASSIGNED	62,140,059	0	62,140,059	0	0	0
PTG-EQ INVT	29,147,960	0	29,147,960	0	0	0
PTG-INDONESIA	97,724,466	0	97,724,466	0	0	0
JAPAN-RE	511,051	0	511,051	0	0	0
JAPAN-RE	495,203	0	495,203	0	0	0
UNASSIGNED	-627,033,122	0	-627,033,122	0	0	0
JAPAN-RE	28,539,804	0	28,539,804	0	0	0
UNASSIGNED	21,995,565	0	21,995,565	0	0	0
UNASSIGNED	98,046,376	0	98,046,376	0	0	0
UNASSIGNED	2,572,992	0	2,572,992	0	0	0
UNASSIGNED	447,749	0	447,749	0	0	0
UNASSIGNED	142,837,602	0	142,837,602	0	0	0
UNASSIGNED	17,656,900	0	17,656,900	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	9,337,218	0	9,337,218	0	0	0
UNASSIGNED	48,480,173	0	48,480,173	0	0	0
UNASSIGNED	-8,819,358	0	-8,819,358	0	0	0
UNASSIGNED	295,987	0	295,987	0	0	0
UNASSIGNED	20,158,468	0	20,158,468	0	0	0
UNASSIGNED	28,647,898	0	28,647,898	0	0	0
UNASSIGNED	29,517,183	0	29,517,183	0	0	0
PTG-THAILAND	32,061,853	0	32,061,853	0	0	0
PTG-THAILAND	-164,626,827	0	-164,626,827	0	0	0
UNASSIGNED	2,829,336	0	2,829,336	0	0	0
UNASSIGNED	32,182,713	0	32,182,713		0	0
UNASSIGNED	264,029,359	0	264,029,359	0	-85,504	0
UNASSIGNED	152,328,723	0	152,328,723		0	0
UNASSIGNED	302,333,425	0	302,333,425	0	-27,720	0
UNASSIGNED	18,492,108	0	18,492,108		0	0
PTG-THAILAND	0	0	0	0	0	0
PTG-THAILAND	407,305,089	0	407,305,089	0	-221,256	0
UNASSIGNED	61,867,680	0	61,867,680		0	0
UNASSIGNED	9,938	0	9,938	0	0	0
UNASSIGNED	45,932,386	0	45,932,386	0	0	0
UNASSIGNED	4,118,427	0	4,118,427	0	0	0
UNASSIGNED	26,993,136	0	26,993,136	0	0	0
UNASSIGNED	86,320,678	0	86,320,678	0	0	0
UNASSIGNED	4,489,904	0	4,489,904	0	0	0
UNASSIGNED	40,327,926	0	40,327,926	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	52,497,470	0	52,497,470	0	0	0
UNASSIGNED	85,268,023	0	85,268,023	0	0	0
UNASSIGNED	30,913,737	0	30,913,737	0	0	0
UNASSIGNED	256,542,317	0	256,542,317	0	0	0
UNASSIGNED	1,771,499	0	1,771,499		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	1,389,646,565	0	1,389,646,565		0	0
UNASSIGNED	433,867	0	433,867		0	0
UNASSIGNED	323,089,364	0	323,089,364	0	0	0
UNASSIGNED	230,606,370	0	230,606,370	0	0	0
UNASSIGNED	501,969,644	0	501,969,644	0	-73,494,441	0
UNASSIGNED	88,877,492	0	88,877,492	0	0	0
UNASSIGNED	513,884,659	0	513,884,659	0	0	0
MORTGAGE TRADING	11,534,762	0	11,534,762		0	0
MORTGAGE TRADING	0	0	0	0	0	0
UNASSIGNED	216,552,699	0	216,552,699		0	0
UNASSIGNED	46,646,118	0	46,646,118	0	0	0
UNASSIGNED	-292,512	0	-292,512	0	0	0
STRUCTURED FINANCE ASIA	43,599,641	0	43,599,641		0	0
TRANSPORTATION	126,344,761	0	126,344,761		0	0
UNASSIGNED	3,752,942	0	3,752,942	0	0	0
GC IG BESPOKE	49,198,329	0	49,198,329	46,246,428	0	0
GC IG BESPOKE	521,049,469	0	521,049,469	108,287,456	-10,724,436	0
GC IG BESPOKE	4,785,163	-4,785,163	0		-16,281,102	1,049
N.I. CREDIT-PROP_POS	22,263,448	0	22,263,448		0	0
GC IG BESPOKE	8	0	8		0	0
GC IG BESPOKE	553,519	0	553,519	12,044	0	0
GC IG RELV LON	69,063,118	0	69,063,118	32,660,617	0	0
GC IG BESPOKE	225,626,314	-722,299	224,904,015	138,555,534	0	0
GC IG BESPOKE	16,170,108	0	16,170,108	15,199,902	0	0
GC IG BESPOKE	469,000	0	469,000		0	0
GC IG BESPOKE	286,640,885	0	286,640,885		0	0
GC IG BESPOKE	2,235,998	0	2,235,998		0	0
GC IG BESPOKE	-25,708,190	0	-25,708,190	0	0	0
N.I. CREDIT-PROP_POS	-655,626,761	0	-655,626,761	0	16,202,693	0
GLBCOR DERIV B/S	1,501,678,281	0	1,501,678,281	0	0	0
FIN46 DERIV B/S	894,513,863	0	894,513,863	0	0	0
Credit Synthetic Hybrids	79,969,356	0	79,969,356	32,271,160	0	0
Credit Hybrids CPPI	10,084,072	0	10,084,072	1,330,242	0	0
CREDIT HYBRIDS	55,190,918	0	55,190,918	0	0	0
CREDIT HYBRIDS	4,957,439	0	4,957,439		0	0
PRIMARY MANAGED CDO	107,772,785	0	107,772,785	33,059,898	0	0
PRIMARY MANAGED CDO	1,022,041,811	0	1,022,041,811		0	0
PRIMARY MANAGED CDO	38,392,947	0	38,392,947		0	0
PRIMARY MANAGED CDO	119,703,255	0	119,703,255		0	0
PRIMARY MANAGED CDO	105,206,177	0	105,206,177		0	0
ILLIQUIDS	20,341,283	0	20,341,283		0	0
CDO EUROPE SECONDARY	29,572,588	0	29,572,588	13,312,183	0	0
STRUCTURED DESK	21,800,074	0	21,800,074	0	0	0
STRUCTURED DESK	86,810,599	0	86,810,599	1,225,760	0	0
STRUCTURED DESK	2,860,000	0	2,860,000	0	0	0
HG FIRM RELATIONSHIP LOANS	21,564,277	0	21,564,277		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
HG FIRM RELATIONSHIP	4,932,492	0	4,932,492		0	0
HG FIRM RELATIONSHIP LOANS	48,243,176	0	48,243,176		0	0
HG FIRM RELATIONSHIP LOANS	169,601,294	0	169,601,294		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	9,505,102	0	9,505,102		0	0
UNASSIGNED	8,293,596	0	8,293,596		0	0
HY FIRM REL LOANS	11,637,555	0	11,637,555		0	0
HY FIRM REL LOANS EUROPE	25,392,396	0	25,392,396		0	0
HY LOAN HOLDS	191	0	191		0	0
HY FIRM REL LOANS EUROPE	3,290,175	0	3,290,175		0	0
UNASSIGNED	0	0	0	0	0	0
NON BUSINESS LINE PROP	4,403,223	0	4,403,223		0	0
ROMANIA	82,530,512	0	82,530,512		0	0
SOUTH AFRICA	28,932,097	0	28,932,097	0	-39,734,512	0
CZECH	0	0	0		-943,193	0
HUNGARY	30,224,685	0	30,224,685		-2,791,429	0
TURKEY PROP BOND	88,870,820	0	88,870,820		0	0
MTN	150,604,885	0	150,604,885	60,570,977	0	0
RUSSIA	2,056,922	0	2,056,922		0	0
POLAND	43,083,498	0	43,083,498	4,690,297	-70,889,791	0
DOLLARS	55,961	0	55,961		0	0
DOLLARS	0	0	0		0	0
ISRAEL	462,124	0	462,124		0	0
EMGLM DERIV B/S	17,239,165	0	17,239,165	0	0	0
EMG JV	0	0	0	0	0	0
DEPARTED	0	0	0		-6,652	656
FUNDS JV TRADING	284,575,235	0	284,575,235	0	-242,567,054	109,207,470
FUNDS JV TRADING	1,203,503,194	0	1,203,503,194	1,233,232	-9	0
FUNDS JV TRADING	185,881,531	-35	185,881,497	13,303	-1,342,273	60,073
FUNDS JV TRADING	6,790,054	0	6,790,054		-541	541
FUNDS JV TRADING	0	0	0		-52,019,635	0
FUNDS JV TRADING	1,852,886	-1,852,886	0		0	0
FUNDS JV TRADING	-304,662,440	0	-304,662,440	0	93,277,721	0
FUNDS JV SPV	8,416,661	0	8,416,661	0	0	0
FUNDS JV SPV	2,422,429	0	2,422,429		0	0
FUNDS JV SPV	2,756,067	-55,216	2,700,851		0	0
FUNDS JV SPV	76,432,666	-167,145	76,265,521		0	0
FUNDS JV SPV	40,867,354	0	40,867,354		0	0
FUNDS JV SPV	10,591,867	0	10,591,867		0	0
FUNDS JV SPV	29,850,402	0	29,850,402		0	0
UNASSIGNED	6,946,470	0	6,946,470		0	0
UNASSIGNED	14,515,328	0	14,515,328		0	0
UNASSIGNED	481,597,589	0	481,597,589		0	0
UNASSIGNED	11,347,545	0	11,347,545		0	0
UNASSIGNED	3,627,358	0	3,627,358		0	0
UNASSIGNED	9,316,268	0	9,316,268		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	6,103,276	0	6,103,276		0	0
UNASSIGNED	11,645,733	0	11,645,733		0	0
UNASSIGNED	14,536,828	0	14,536,828		0	0
UNASSIGNED	14,616,618	0	14,616,618		0	0
FUNDS JV SPV	18,320,524	0	18,320,524		0	0
UNASSIGNED	18,972,855	0	18,972,855		0	0
UNASSIGNED	17,560,399	0	17,560,399		0	0
FUNDS JV SPV	6,597,153	0	6,597,153		0	0
GOVERNMENTS EUROPE	397,564,270	-87,105,151	310,459,118	180,879,635	-371,247,172	209,010,712
GOVERNMENTS EUROPE	723,079,473	-287,380,223	435,699,250	360,950,492	-26,138,787	0
GOVERNMENTS	357,773,177	0	357,773,177	276,753,244	-363,584,504	86,613,624
U.S. GOVERNMENTS (LONDON)	0	0	0		-34,367,817	31,436,631
U.S. GOVERNMENTS (LONDON)	36,257	-36,257	0		0	0
U.S. GOVERNMENTS (LONDON)	471,118,867	-264,157,903	206,960,964		-327,774,321	158,868,282
GOVERNMENTS EUROPE	302,122,155	-245,682,352	56,439,803		-282,298,541	87,388,512
GOVERNMENTS EUROPE	411,235,482	-309,228,707	102,006,775		-333,377,272	102,388,990
GOVERNMENTS EUROPE	373,561,488	-320,614,493	52,946,996		-457,218,328	118,961,819
GOVERNMENTS EUROPE	51,743,926	-9,102,286	42,641,640		-48,464,504	5,744,265
UNASSIGNED	0	0	0	0	0	0
GOVENMENTS	1,165	0	1,165		-861	0
GOVERNMENTS	495,547,500	-127,817,859	367,729,641	135,624,928	-361,507,067	118,985,674
GOVERNMENTS	616,615,565	-113,027,450	503,588,115	228,206,265	-470,629,430	145,504,442
GOVERNMENTS	432,305,592	-27,601,103	404,704,489	80,801,019	-253,299,565	7,654,824
GOVENMENTS	137,299,197	-137,299,197	0		-163,550,695	32,437,876
GOVENMENTS	1,042,420,241	-236,890,000	805,530,242	211,944,177	-956,962,393	185,709,366
GOVERNMENTS	2,177,394	-375,712	1,801,682	778,166	-35,697,228	3,437,534
GOVERNMENTS	33,787,696	0	33,787,696	29,624,783	0	0
GOVERNMENTS	497,145,893	0	497,145,893	453,162,932	0	0
GOVERNMENTS	654,121,582	-28,202,050	625,919,532	478,178,798	-448,361,678	4,331,056
GOVERNMENTS	1,522,754,760	-401,558,114	1,121,196,646	464,550,637	-1,399,066,824	257,210,756
GOVERNMENTS	284,164,781	-29,880,980	254,283,801	160,875,589	-215,618,659	79,830,252
GOVERNMENTS	118,733	-7,461	111,272		-249,656	0
GOVERNMENTS	553,193,135	-33,542,971	519,650,164	481,290,167	-257,721,441	6,850,662
GOVERNMENTS	216,697,654	-131,538,980	85,158,674	21,065,041	-158,519,544	71,960,232
GOVERNMENTS	340,231,881	0	340,231,881	319,263,207	-10,752,242	0
GOVERNMENTS	584,576,057	-229,869,845	354,706,212	107,606,659	-279,056,796	49,369,160
GOVERNMENTS	285	0	285		-266	0
UNASSIGNED	20,215,725	0	20,215,725	0	0	0
GOVERNMENTS	277,345,435	-64,531,198	212,814,237	3,567,655	-240,594,319	35,665,922
GOVERNMENTS	1,012	-40	971		-810	32
GOVERNMENTS	651,247,280	-122,277,935	528,969,345	23,561,046	-1,329,218,801	773,323,911
GOVERNMENTS	173,590,536	-3,490,044	170,100,492	17,890,661	-263,886,114	227,450,874
GOVERNMENTS	765,254,924	-49,721,184	715,533,740		-790,837,453	10,042,767
GOVERNMENTS	857,783,534	-46,707,401	811,076,134		-445,071,677	176,275,455
UNASSIGNED	19,811,429	0	19,811,429	0	0	0
923	74,145,691	0	74,145,691	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
926	0	0	0		-17,232,328	17,211,049
926	17,209,692	0	17,209,692		-17,712,484	17,689,049
920	0	0	0		-149,928,138	155,789
EMER RATES MARKETS	52,704,233	0	52,704,233		0	0
FUND DERIVATIVES	31,269,743	0	31,269,743		0	0
FUND DERIVATIVES	8,370,661	0	8,370,661		-55,216	55,216
FUND DERIVATIVES	714,950	0	714,950		0	0
FUND DERIVATIVES	50,166,823	-50,166,823	0		0	0
FUNDS OLD SPV	3,616,895	0	3,616,895	0	0	0
FUNDS OLD SPV	3,202,634	0	3,202,634		0	0
FUNDS OLD SPV	1,105,184	0	1,105,184		0	0
FUND DERIVATIVES	51,213,144	0	51,213,144	5,553,257	-26	26
FUNDS OLD SPV	1,638,310	0	1,638,310		0	0
FUNDS OLD SPV	318,404	0	318,404		0	0
FUNDS OLD SPV	479,737	0	479,737		0	0
FUNDS OLD SPV	48,957,879	0	48,957,879		0	0
UNASSIGNED	3,954,401	0	3,954,401	0	0	0
INDEX 2	280,054,952	-136,044,485	144,010,467	69,510,428	0	0
EUR SECONDARY	405,837,812	0	405,837,812	4,912,667	-21,228,739	0
LONDON 120	0	0	0	0	-20,021,241	20,021,241
LONDON 146	568,805,239	-285,356,747	283,448,492		-838,674,424	296,542,821
LONDON EUR 066	440,744,082	-130,056,310	310,687,773		-434,240,075	110,984,196
INFL SECONDARY	2,340,832	0	2,340,832	131,614	0	0
LONDON 144	518,264,210	-70,869,706	447,394,504	272,602,454	-522,283,534	166,823,759
LONDON EUR 066	4,221,905,693	-271,032,932	3,950,872,762	3,144,814,299	-4,996,742,752	801,486,681
LONDON USD 066	1,865,477,387	-454,817,820	1,410,659,567	1,293,532,560	-57,496,873	47,757,295
LONDON 060	96,461,329	0	96,461,329	0	-29,911,236	34,944
LONDON 876	170,007,251	0	170,007,251	24,354,737	0	0
LONDON 519	117,784	0	117,784	0	0	0
LONDON 060	276,553,835	-121,108,388	155,445,447	53,863,568	-206,383,847	142,072,780
UNASSIGNED	1,800,436	0	1,800,436	0	0	0
LONDON 160	692,536,369	-433,536,992	258,999,377		-570,531,784	173,860,298
LONDON 220	6,446,498	-6,446,498	0		-88,580,112	71,902,270
LONDON 160	129,182,103	-8,994,005	120,188,099	96,686,283	-134,105,739	16,657,953
UNASSIGNED	1,770,275	0	1,770,275		0	0
HIGH YIELD CVA	13,968,952	0	13,968,952		0	0
	2,486,087,043	0	2,486,087,043	0	0	0
Strategic Exotic	1,401,692,849	0	1,401,692,849	0	0	0
040	5,914,688	0	5,914,688	0	-188,827,776	188,826,618
026	108,607,220	0	108,607,220	101,722,098	0	0
040	200,028,963	-77,887,830	122,141,133	3,066,923	-170,012,249	169,428,811
050	11,218,882	-11,218,882	0		-394,301,108	394,301,108
020	148,371,769	-148,371,769	0		0	0
010	332,022,590	-301,672,305	30,350,285	531,412	-946,244,838	717,896,275
010	1,190,376,757	-747,185,362	443,191,394	24,968,212	-631,435,838	192,318,393
075	156,753,138	-105,399,046	51,354,092	11,888,114	-232,391,039	17,460,236

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0		-602,577,749	211,365,303
UNASSIGNED	299,892,162	0	299,892,162	0	0	0
USD EXOTICS	0	0	0		0	0
USD EXOTICS	2,788,895	0	2,788,895	2,077,975	0	0
JVCNV DERIV B/S	48,662,018	0	48,662,018	0	0	0
CREDIT VOLATILITY	801,314	0	801,314		0	0
CREDIT VOLATILITY	1,580,199	-98,067	1,482,132		0	0
CREDIT VOLATILITY	4,118,089	-253,062	3,865,028		0	0
CREDIT VOLATILITY	220,764	-220,764	0		0	0
CREDIT VOLATILITY	459,924	-459,924	0	0	0	0
CONTROL BOOKS	0	0	0	0	0	0
EUROPEAN AUTOS	720,263	0	720,263		-537,355	22,833
TELECOMS-HIGH BETA	120,106,558	-28,875,354	91,231,204	68,736,513	-120,159,904	49,139,416
SENIOR FINANCIALS	314,713,557	-19,505,709	295,207,848	104,069,886	-116,366,188	37,758,259
BANKS	34,500,286	-832,580	33,667,706	29,067,316	-34,167,580	13,816,539
TOBACCO	23,761,692	-1,155,860	22,605,832	21,209,290	-25,028,677	24,623,499
EUR XOVER	5,686,281	0	5,686,281		0	0
INSURANCE SCT	36,987,534	-6,344,405	30,643,129	22,245,938	-46,382,293	13,582,029
CONTROL BOOKS	4,603	0	4,603		0	0
FIN STRATEGY	1,440,135	0	1,440,135		0	0
PREFERREDS	5,669,334	0	5,669,334	4,423,272	-206,082	107,580
GBP FINANCIALS	19,045,211	-14,346,230	4,698,981	1,206,756	-14,315,599	82,939
GBP AAA	33,987,306	-26,014,649	7,972,657	7,081,174	-36,310,836	16,421,525
GBP ABS	222,508,894	-79,491,832	143,017,062	83,730,149	-214,752,705	37,257,504
GBP TMT	30,697,091	-17,918,709	12,778,382	11,991,918	-39,851,162	13,467,485
GBP AUTO	17,051,243	-1,029,729	16,021,513	13,788,827	-17,831,109	9,561,527
GBP PROPERTY	75,830,604	-31,261,904	44,568,700	34,712,165	-57,502,209	14,274,123
CAPITAL ARBITRAGE SCT	70,929	0	70,929		0	0
GBP UTILITY	10,222,000	-8,820,304	1,401,697	400,247	-8,526,520	0
FINANCIAL	95,279,082	-1,615,713	93,663,369	49,771,829	-152,217,936	62,300,715
ASSET SWAP TRADING	910,112	0	910,112		0	0
GBP MANGO	150,106,701	-16,212,975	133,893,726	120,547,905	-162,610,247	56,853,906
CHEMICALS	2,209,812	0	2,209,812		-17,193,878	0
INDUSTRIALOTH	41,217,724	-2,084,197	39,133,526	21,080,246	-28,677,369	27,569,665
CORP HYBRIDS	38,804,757	-16,407,128	22,397,629	3,255,133	-37,744,335	16,224,448
MEDIA - JD	10,539,369	-1,585,272	8,954,097	1,523,526	-9,245,702	8,577,504
DeightonMayesJV	68,273,582	-29,525,915	38,747,667	14,386,021	-68,375,562	10,518,303
UTILITIES	7,465,323	-7,235,956	229,368	213,621	-18,993,606	14,252,692
CONTROL BOOKS	119,880	0	119,880		0	0
CTE DERIV B/S	128,421,691	0	128,421,691	0	0	0
DISTRESSED	638,346	0	638,346		0	0
SYNDICATE	9,166,699	-3,677,655	5,489,044	5,159,701	-9,598,324	5,777,246
SYNDICATE	11,215,462	0	11,215,462	10,542,535	0	0
SYNDICATE	210,512,580	-12,916,125	197,596,456		-51,142,405	21,651,221
MONEY MARKETS	5,981,190	0	5,981,190	0	0	0
MONEY MARKETS	45,573,051	0	45,573,051	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
MONEY MARKETS	106,450,701	0	106,450,701	73,397,008	0	0
MTN SECONDARY	163,845,719	0	163,845,719	154,008,396	0	0
MONEY MARKETS	17,017,700	0	17,017,700		0	0
HY BOND CONTROL	10,592,204	0	10,592,204	0	0	0
HY OLD BOOKS	8,537,834	0	8,537,834	0	0	0
ITL SPEC SIT	10,759,908	0	10,759,908		-678	678
NYCDSJV	0	0	0		-7,366,282	7,253,861
DE_HYBONDS	101,812,036	-871,132	100,940,904	13,587,422	-91,089,489	3,515,080
ZER_HYBONDS	155,652,016	-2,432,936	153,219,080	5,173,104	-62,130,000	1,756,520
NYCDSJV	1,295,149	0	1,295,149		-352,046	0
ALLOWAY/ZER JV	44,600,102	0	44,600,102		0	0
DZ_HYBONDS	80,035,939	0	80,035,939		-5,471,337	4,212,905
HYXOVER	12,465,278	-162	12,465,117		0	0
DZ_HYBONDS	481,821	0	481,821		0	0
MSINDUSTRIAL	12,694,307	0	12,694,307		-1,734,716	1,734,716
ACINDUSTRIAL	7,826,310	0	7,826,310		0	0
HY DIST	31,430,564	0	31,430,564		-3,046,729	92,116
HY ZER DIST	5,561,550	0	5,561,550		0	0
HIGH YIELD-DISTRESSED	3,962,568	0	3,962,568		-968	968
HY DIST	2	0	2		0	0
HY DIST	3,199	0	3,199		0	0
HY DIST JV LOANS	5,211,826	-7,988	5,203,838		0	0
PAR LOAN TRADING	349,243	0	349,243		0	0
HY DIST JV LOANS	36,333,918	-968	36,332,950		-22,579	3,865
HY DIST JV LOANS	1,064	0	1,064		0	0
GM HY Euro Mgmt	159,767,076	0	159,767,076	0	0	0
HY LOANS EUROPE	944,879,516	-41,875	944,837,642		-5,945	4,098
HIGH YIELD LOANS	20,606,608	0	20,606,608		0	0
HIGH YIELD LOANS	26,480,099	0	26,480,099		0	0
HY LOANS EUROPE	600,040,120	0	600,040,120		0	0
BELGIUM	2,916,184	0	2,916,184		0	0
PORTUGAL	3,347,895	0	3,347,895		0	0
PAR LOAN	11,626,127	0	11,626,127		0	0
PAR LOAN TRADING	4,095,347	0	4,095,347		0	0
PAR LOAN	18,319,683	0	18,319,683		0	0
PAR LOAN	521,916,297	-11,623	521,904,674		-43,146	41,875
PAR LOAN TRADING	68,803,528	0	68,803,528		0	0
RELATIVE VALUE	34,694,746	-998,661	33,696,085	16,890,469	-32,273,551	0
EASTERN EUROPE	17,250,151	0	17,250,151	7,162,330	-14,590,433	0
Middle East & Africa	37,417,675	0	37,417,675	27,749,209	-12,398,172	0
RUSSIA	703,359,397	-812,072	702,547,325	380,377,119	-411,762,238	142,682,129
TURKEY	4,356,685	0	4,356,685		-10,281,747	0
RUSSIA	74,823,831	-94,149	74,729,682		-1,523,866	0
SMALL BASKETS	95,135,541	-3,826,375	91,309,166	4,163,851	-49,459,056	23,739,520
TURKEY	32,801,484	0	32,801,484		0	0
POLAND	23,480,333	0	23,480,333		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
TURKEY	39,916,034	0	39,916,034		-917,289	0
ZER EMG HY BONDS	14,550,055	0	14,550,055		-10,689,732	3,826,375
HIGH YIELD PROP EUROPE	90,781,946	-5,545,044	85,236,902	4,213,896	0	0
HIGH YIELD PROP EUROPE	12,673,826	0	12,673,826		0	0
CMBS EUROPE	0	0	0	0	0	0
UNASSIGNED	12,546,045	0	12,546,045		0	0
CMBS EUROPE	-4,143,777	0	-4,143,777	0	0	0
CMBS EUROPE	1,295,299,025	0	1,295,299,025	2,921,276	0	0
CMBS EUROPE	46,888	0	46,888	0	0	0
CMBS EUROPE	291,261,198	0	291,261,198	239,093,429	0	0
CMBS EUROPE	1,538,041	0	1,538,041	0	0	0
CMBS EUROPE	756,752,750	0	756,752,750	0	0	0
UNASSIGNED	21,292,645	0	21,292,645		0	0
UNASSIGNED	24,550,902	0	24,550,902		0	0
CMBS	793,830,720	0	793,830,720	0	-2	0
CMBS	730,008,721	0	730,008,721		0	0
UNASSIGNED	86,696,542	0	86,696,542		0	0
UNASSIGNED	46,108,450	0	46,108,450		0	0
UNASSIGNED	74,292,110	0	74,292,110		0	0
	0	0	0	0	0	0
UNASSIGNED	6,172,092	0	6,172,092		-12,017	0
CMBS EUROPE	1,065,392,937	0	1,065,392,937		0	0
CMBS	-247,482	0	-247,482	0	0	0
CMBS	6,525,026,610	0	6,525,026,610	0	0	0
CMBS	8,175,772	0	8,175,772	0	0	0
CMBS	1,355,140	0	1,355,140		0	0
CMBS	1,701,294	0	1,701,294		0	0
CMBS EUROPE	4,457,258	0	4,457,258		0	0
UNASSIGNED	3,654,992,858	0	3,654,992,858		0	0
PTG	-13,665,486	0	-13,665,486	0	0	0
PTG	-1,082,520	0	-1,082,520	0	0	0
PTG	72,996,099	0	72,996,099	0	-218,281	0
PTG	53,456,214	0	53,456,214	0	-555	0
PTG	632,930	0	632,930		0	0
PTG	0	0	0		0	0
PTG	4,804,489	0	4,804,489	0	0	0
PTG	10,029,285	0	10,029,285	0	0	0
PTG	-39,767	0	-39,767	0	0	0
PTG	3,113,332	0	3,113,332		0	0
UNASSIGNED	1,009,826,590	0	1,009,826,590	0	0	0
PTG	46,757,203	0	46,757,203	0	-49,329,846	0
PTG	-2,581,254	0	-2,581,254	0	0	0
UNASSIGNED	395,605,205	0	395,605,205		0	0
	25,440,721	0	25,440,721	0	0	0
PTG	23	0	23		0	0
PTG	1,070,110,156	0	1,070,110,156	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	24,575,938	0	24,575,938		-31,901	0
UNASSIGNED	73,774,276	0	73,774,276		0	0
	-1,639,011	0	-1,639,011	0	0	0
PTG	60,777,311	0	60,777,311	0	0	0
PTG	8,777,692	0	8,777,692		0	0
PTG	4,685,202	0	4,685,202		0	0
PTG	18,288,978	0	18,288,978	0	0	0
PTG	4,212,926	0	4,212,926		0	0
PTG	7,571,058	0	7,571,058		0	0
PTG	-4,055,016	0	-4,055,016	0	0	0
PTG	269,169,458	0	269,169,458		0	0
CMBS	10,532,939	0	10,532,939		0	0
NPL	54,638,056	0	54,638,056		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
SALES/RESEARCH/ADMIN	69,598	-69,598	0		0	0
UNASSIGNED	369,859,150	0	369,859,150	0	0	0
CONDUIT FINANCE	0	0	0	0	0	0
CONDUIT FINANCE	1,312,613,127	0	1,312,613,127	0	0	0
ABS NEW ISSUE	28,303	-14,152	14,152		0	0
ABS-SECONDARY TRADING	231,365,619	0	231,365,619	135,709,271	0	0
UNASSIGNED	96,780,891	0	96,780,891	43,079,288	-14,152	14,152
UNASSIGNED	1,351,361,099	0	1,351,361,099	0	0	0
ABS-SECONDARY TRADING	326,837,657	0	326,837,657	228,193,034	0	0
UNASSIGNED	515,865	0	515,865		0	0
UNASSIGNED	1,029,294,858	0	1,029,294,858		0	0
UNASSIGNED	559,341,177	0	559,341,177		0	0
UNASSIGNED	2,857,419,603	0	2,857,419,603		0	0
UNASSIGNED	74,679,491	0	74,679,491		0	0
UNASSIGNED	103,963,510	0	103,963,510		0	0
UNASSIGNED	0	0	0	0	0	0
STRUCTURED FINANCE	188,317,456	0	188,317,456	0	0	0
UNASSIGNED	64,743,133	0	64,743,133		0	0
UNASSIGNED	849,091	0	849,091		0	0
PFG	1,934,547	0	1,934,547		0	0
PFG	6,067,135	0	6,067,135		0	0
UNASSIGNED	753,055,747	0	753,055,747	0	0	0
PFG	136	0	136		0	0
GABLE	8,144,604	0	8,144,604		0	0
UNASSIGNED	53,684,075	0	53,684,075		0	0
UNASSIGNED	770,253,115	0	770,253,115		0	0
UNASSIGNED	-51,857,860	0	-51,857,860	0	0	0
SECURITISED PRODUCTS	23,638,835	0	23,638,835		0	0
UNASSIGNED	54,774,765	0	54,774,765		0	0
GABLE	14,489,237	0	14,489,237		0	0
UNASSIGNED	5,019,475	0	5,019,475		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	173,046,508	0	173,046,508		0	0
UNASSIGNED	74,605,668	0	74,605,668		0	0
UNASSIGNED	70,758	0	70,758		0	0
PRINCIPAL FINANCE	28,600,670	0	28,600,670		0	0
UNASSIGNED	54,638,065	0	54,638,065		0	0
UNASSIGNED	22,545,056	0	22,545,056		0	0
UNASSIGNED	40,237,891	0	40,237,891		0	0
UNASSIGNED	118,552,851	0	118,552,851		0	0
UNASSIGNED	44,659,789	0	44,659,789		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	40,208,064	0	40,208,064	0	0	0
UNASSIGNED	31,842,805	0	31,842,805	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	19,300,869	-12,696,209	6,604,659		0	0
UNASSIGNED	25,259,902	0	25,259,902		0	0
UNASSIGNED	2,415,000,000	0	2,415,000,000	0	0	0
UNASSIGNED	25,049,289	0	25,049,289	0	0	0
UNASSIGNED	213,590,533	0	213,590,533	0	0	0
UNASSIGNED	110,802,509	0	110,802,509	0	0	0
UNASSIGNED	38,951,788	0	38,951,788	0	0	0
UNASSIGNED	132,192,108	0	132,192,108	0	0	0
UNASSIGNED	6,335,224	0	6,335,224	0	0	0
UNASSIGNED	10,015,952	0	10,015,952	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	119,172,543	0	119,172,543	0	0	0
UNASSIGNED	0	0	0		-286,813	0
UNASSIGNED	0	0	0	0	-1,982	1,982
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	410,996	0	410,996	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,962,500	0	1,962,500		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	18,219,666	0	18,219,666	0	0	0
UNASSIGNED	468,922,796	0	468,922,796	0	0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	10,127	-291	9,835		-19,315	1,190
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2	0	2		0	0
UNASSIGNED	-7,256	0	-7,256	0	0	0
UNASSIGNED	0	0	0		-4	2
UNASSIGNED	-6,977	0	-6,977	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		-5,099	0
UNASSIGNED	-106,840	0	-106,840	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	30,026,882	0	30,026,882	0	0	0
CDO EQUITY FUND	259,245,447	0	259,245,447	0	0	0
UNASSIGNED	365,132,562	0	365,132,562		0	0
CDO EQUITY FUND	-1,408,920	-248,832	-1,657,752	0	0	0
UNASSIGNED	409,994	-151,739	258,255		0	0
UNASSIGNED	764,280	-266,364	497,916		0	0
UNASSIGNED	778,096	-279,652	498,444		0	0
UNASSIGNED	127,380	-44,394	82,986		0	0
UNASSIGNED	727,898	-247,429	480,469		0	0
CDO EQUITY FUND	214,275,668	0	214,275,668		0	0
UNASSIGNED	15,000	0	15,000		0	0
UNASSIGNED	26,038,344	0	26,038,344		0	0
UNASSIGNED	92,246,661	0	92,246,661		0	0
UNASSIGNED	748,866,256	0	748,866,256	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	291,746,273	0	291,746,273	0	0	0
UNASSIGNED	240,722,709	0	240,722,709	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,149,980,186	0	1,149,980,186	0	0	0
UNASSIGNED	549,948,697	0	549,948,697	0	0	0
UNASSIGNED	1,284,149,396	0	1,284,149,396	0	0	0
UNASSIGNED	0	0	0		-11,606	0
UNASSIGNED	0	0	0		-33,466	0
UNASSIGNED	90	-78	12		-53,137	24,781
UNASSIGNED	31,913,895	0	31,913,895		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	14,903,826	0	14,903,826		0	0
UNASSIGNED	163,102,754	0	163,102,754		0	0
UNASSIGNED	4,955,498	0	4,955,498		0	0
UNASSIGNED	442,870,159	0	442,870,159		0	0
UNASSIGNED	118,795,248	0	118,795,248		0	0
UNASSIGNED	1,077,901	0	1,077,901		0	0
UNASSIGNED	25,570,000	0	25,570,000		0	0
UNASSIGNED	56,900,500	0	56,900,500		0	0
UNASSIGNED	84,266,500	-412,683	83,853,817		0	0
UNASSIGNED	51,795,000	0	51,795,000		0	0
UNASSIGNED	8,500,590	0	8,500,590		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	723,437	0	723,437		0	0
UNASSIGNED	174,566	0	174,566		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	471,583	0	471,583		0	0
UNASSIGNED	3	0	3		0	0
MEZZANINE FUNDED LOANS	419	0	419		0	0
MEZZANINE FUNDED LOANS	4,531,886	0	4,531,886		0	0
UNASSIGNED	185,083,785	0	185,083,785	0	0	0
MEZZANINE FUNDED LOANS	4,479	0	4,479		0	0
MEZZANINE FUNDED LOANS	72,571,852	0	72,571,852		0	0
UNASSIGNED	17,689,388	0	17,689,388		0	0
UNASSIGNED	88,227,494	0	88,227,494		0	0
UNASSIGNED	56,485,795	0	56,485,795		0	0
UNASSIGNED	0	0	0	0	0	0
NON CORE TRADING	633,193,383	0	633,193,383	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		-34,422,274	28,328,000
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		-8	0
UNASSIGNED	474	0	474		0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0		0	0
FIRM CAPITAL	0	0	0		0	0
FIRM CAPITAL	0	0	0		0	0
FIRM CAPITAL	0	0	0		0	0
FIRM CAPITAL	0	0	0		0	0
FIRM CAPITAL	179	-174	5		0	0
UNASSIGNED	0	0	0		0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0		0	0
UNASSIGNED	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	18,322,702	-1,654,299	16,668,403		0	0
UNASSIGNED	602,366	0	602,366		0	0
	0	0	0		-20	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
STRATEGIC CLIENT SERVICES	3,115,878	0	3,115,878		0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
UNASSIGNED	86,960,846	0	86,960,846		0	0
STRATEGIC CLIENT SERVICES	50,750,883	0	50,750,883		0	0
UNASSIGNED	0	0	0		0	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
STRATEGIC CLIENT SERVICES	0	0	0		0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0		-1,864,336	683,438
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		-188	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	46,286,091	-11,039,096	35,246,996		-45,858,713	12,299,028
UNASSIGNED	6,897,299	0	6,897,299		-6,875,341	3,152,279
UNASSIGNED	163,278,625	-59	163,278,566		-163,297,009	95,452,236
UNASSIGNED	9,983,725	-6,571,836	3,411,888		-9,975,074	2,388,211
UNASSIGNED	118,394,581	-6,801,643	111,592,939		-118,212,709	75,394,975
UNASSIGNED	9,411,631	-2,218,792	7,192,839		-9,379,912	775,358
UNASSIGNED	146,768,876	-18,232,081	128,536,795		-128,759,564	68,994,805
UNASSIGNED	30,268,000	-1,769,221	28,498,779		-30,302,478	7,677,747
UNASSIGNED	137,787,604	-91,601,528	46,186,076		-135,035,532	99,174,799
UNASSIGNED	160,307,782	-94,037,595	66,270,187		-190,364,260	94,409,689
UNASSIGNED	23,151,830	-12,657,166	10,494,663		-22,896,665	5,845,598
UNASSIGNED	38,273,430	0	38,273,430		-38,287,309	15,034,666
UNASSIGNED	165,422,718	-73,525,555	91,897,163		-165,216,762	121,128,871
UNASSIGNED	63,105,456	0	63,105,456		-62,667,384	40,315,528
UNASSIGNED	143,927,910	-3,607,510	140,320,400		-143,432,132	83,371,314
UNASSIGNED	49,968,663	0	49,968,663		-49,548,490	38,623,379
UNASSIGNED	33,757,167	-23,080,127	10,677,040		-33,685,275	24,381,771
UNASSIGNED	51,364,325	0	51,364,325		-35,119,811	25,198,024
UNASSIGNED	25,691,895	-1,621,392	24,070,503		-88,545,155	62,787,367
UNASSIGNED	95,645,960	0	95,645,960		-95,743,236	33,600,307
UNASSIGNED	321,514,565	-80,368,121	241,146,444		-320,710,575	85,253,177
UNASSIGNED	6	-4	2		0	0
UNASSIGNED	14,766,825	0	14,766,825		-14,763,192	11,945,368
UNASSIGNED	46,418,160	0	46,418,160		-46,111,311	17,223,319
UNASSIGNED	12,433,868	-866,280	11,567,588		-12,460,786	6,862,814
UNASSIGNED	94,951,454	0	94,951,454		-94,813,255	38,386,760

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	31,855,072	-699,557	31,155,515		-29,893,304	5,233,238
UNASSIGNED	38,298,670	-3,857,811	34,440,858		-38,124,428	24,386,848
UNASSIGNED	0	0	0		-11,410,694	5,356,333
UNASSIGNED	68,696,011	-3,003,762	65,692,249		-68,393,249	18,650,039
UNASSIGNED	30,151,773	-13,676,505	16,475,268		-58,770,680	18,060,345
UNASSIGNED	6,763,582	-2,764,700	3,998,882		-6,762,111	3,853,193
UNASSIGNED	58,817,280	0	58,817,280		-58,864,164	24,690,284
UNASSIGNED	9,505,470	0	9,505,470		-9,518,666	7,357,007
UNASSIGNED	200,925,807	-67,154,324	133,771,483		-228,608,816	23,454,970
UNASSIGNED	25,600,392	0	25,600,392		-25,578,827	17,706,558
UNASSIGNED	186,523,827	-5,321,098	181,202,729		-171,771,383	25,000,930
UNASSIGNED	69,444,871	-317,460	69,127,411		-64,704,850	35,162,830
INSTITUTIONAL FINANCE AMERICAS	6,489,616,013	-1,187,848,847	5,301,767,166	0	0	0
UNASSIGNED	7,597,856	0	7,597,856		-7,459,210	4,226,444
UNASSIGNED	7,442,325	0	7,442,325		-7,370,919	5,077,246
UNASSIGNED	28,273,520	0	28,273,520		-27,868,882	8,659,687
UNASSIGNED	0	0	0		-116	116
UNASSIGNED	5,220,365	0	5,220,365		-4,851,079	2,768,310
UNASSIGNED	0	0	0		-4,714	567
UNASSIGNED	1,783,210	0	1,783,210		-1,783,294	985,152
UNASSIGNED	22,540,550	-22,540,550	0		-22,530,027	18,609,350
UNASSIGNED	17,361,486	-3,657,818	13,703,668		-17,317,311	12,758,361
UNASSIGNED	15,142,289	-10,312,504	4,829,785		-15,118,159	4,285,491
UNASSIGNED	1,904,060	-95,203	1,808,857		-1,911,969	1,332,166
UNASSIGNED	36,790,945	-11,690,475	25,100,470		-25,718,298	18,366,156
UNASSIGNED	508,326	0	508,326		-71,901,023	48,039,929
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	35,332,347	0	35,332,347		-1,903,438	0
UNASSIGNED	19,859,494	-1,363,690	18,495,804		-17,922,147	15,403,221
UNASSIGNED	-2,485,866	0	-2,485,866	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,929,170,069	0	3,929,170,069	2,493,195,871	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
BASKETS	344,604,164	-273,286,970	71,317,193	1,259,072	-347,808,139	130,307,952
BASKETS	9,744,941	-6,783,124	2,961,817		-19,767,196	8,445,834
INDICES	0	0	0		-156,923,523	0
UNASSIGNED	3,023,099	0	3,023,099		0	0
BASKETS	72,737,884	-55,514,494	17,223,390	648,202	-78,018,974	71,880,447
BASKETS	1,070,000	-1,070,000	0		-610,320	610,320
BASKETS	31,294,960	-26,060,564	5,234,395	167,897	-31,417,617	27,155,720
BASKETS	50,474,598	-37,035,214	13,439,384	1,536,871	0	0
BASKETS	890,500	-755,756	134,744	6,461	-848,713	733,245
UNASSIGNED	2,025,000	0	2,025,000		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
BASKETS	4,431,402	-3,761,489	669,913	32,128	-4,247,755	3,668,721
BASKETS	1,750,941	-1,486,211	264,731	12,706	-1,667,142	1,440,079
BASKETS	512,174	-434,549	77,626	3,739	-491,398	424,546
BASKETS	3,103,990	-2,634,634	469,356	22,498	-3,011,704	2,601,433
UNASSIGNED	0	0	0		-7,123,817	4,393,568
UNASSIGNED	0	0	0		-8,762,809	0
BASKETS	29,436,960	-8,676,830	20,760,130		0	0
UNASSIGNED	7,870,908	-6,786,520	1,084,388		0	0
BASKETS	46	-46	0		0	0
SINGLE STOCKS	0	0	0		-215,130,499	0
UNASSIGNED	113,212,621	-87,932,550	25,280,071		0	0
INDICES	13,961,404	-3,096,070	10,865,334	0	0	0
SINGLE STOCKS	205,811,658	0	205,811,658		0	0
SINGLE STOCKS	306,914,772	-20,367,347	286,547,425		-34,995	2,365
BASKETS	0	0	0		-22,102,604	14,744,247
UNASSIGNED	0	0	0		-12,249,680	0
UNASSIGNED	15	-12	2		-99,728,158	89,059,784
UNASSIGNED	8,847,906	-7,110,003	1,737,903	349,331	0	0
BASKETS	3,444,465	-3,163,809	280,656		0	0
BASKETS	5,120,176	-4,250,493	869,683	374,983	0	0
UNASSIGNED	23,276,583	-20,285,369	2,991,214		-1	1
UNASSIGNED	0	0	0		-628,683,611	446,502,174
UNASSIGNED	0	0	0		-12,255,577	3,529,042
INDICES	81,668,390	-74,341,305	7,327,085	1,200,454	0	0
UNASSIGNED	1,885	-1,885	0		0	0
UNASSIGNED	1,436,843,231	-167,762,806	1,269,080,425	345,600,091	-162,857,196	82,597,991
SINGLE STOCKS	0	0	0		-1,083	1,080
BASKETS	2,335,875,604	-2,019,407,794	316,467,810	30,806,383	0	0
BASKETS	0	0	0		-3	3
SINGLE STOCKS	1,028,618,092	-117,653,634	910,964,458		-2,985,825	1,360,720
BASKETS	11	-3	8		0	0
BASKETS	0	0	0		-40,402,372	9,545,745
BASKETS	37,094,430	-30,428,853	6,665,577	346	-980,967,046	604,532,761
BASKETS	0	0	0		-247,931,550	244,141,640
BASKETS	38,171,538	-35,041,621	3,129,917		0	0
BASKETS	0	0	0		-463,236,763	215,607,799
BASKETS	420,228,797	-329,447,973	90,780,824	1,220,048	0	0
BASKETS	11,444,534	-7,013,218	4,431,316		0	0
BASKETS	0	0	0		0	0
INDICES	60,671,254	-20,621,704	40,049,550		0	0
BASKETS	0	0	0		-54,862,756	47,030,726
BASKETS	8,750,462	-3,267,432	5,483,030		-3,301	3,301
BASKETS	38,604,547	-28,186,620	10,417,927	1,563,387	0	0
BASKETS	9,415,778	-9,032,552	383,226		-10,950	10,950
BASKETS	13,487,994	-12,485,539	1,002,455		0	0
BASKETS	0	0	0		-111,047,520	45,370,893

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CUSTOMER INDICES	1,594,351	-1,508,334	86,017		-659,494	522,019
BASKETS	450,000	-1,350	448,650		-637,500	124,950
SINGLE STOCKS	3,012	-1,435	1,577	1,577	-38,940	0
BASKETS	8,770,602	-4,728,327	4,042,275		0	0
BASKETS	19,737,132	-10,661,356	9,075,776		0	0
BASKETS	14,065,831	-5,229,219	8,836,612		0	0
INDICES	40,091,708	-12,559,701	27,532,008		0	0
INDICES	0	0	0		-1	1
BASKETS	3,048	-3,048	0		-5,368,273	4,652,006
SINGLE STOCKS	0	0	0		-12,082,917	12,082,917
BASKETS	0	0	0		-5,733,392	4,803,491
CUSTOMER INDICES	0	0	0		-55,378,882	35,757,721
UNASSIGNED	258,735,484	0	258,735,484	0	0	0
UNASSIGNED	0	0	0	0	0	0
SINGLE STOCKS	23,928,951	0	23,928,951	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	62,239,479	-42,477,143	19,762,336	17,687	-60,886,585	17,258,503
UNASSIGNED	4,074,102	-2,434,380	1,639,722		-1,357,420	1,218,661
UNASSIGNED	304,757,971	-234,090,353	70,667,618	770,501	-338,507,118	157,003,809
UNASSIGNED	1,613,277	-1,476,084	137,193	488	-3,043	3,043
UNASSIGNED	270,246,027	-163,774,077	106,471,950	1,363,371	-273,719,690	118,211,126
UNASSIGNED	924,411,845	-561,104,952	363,306,894	2,914,837	-919,351,737	429,508,968
UNASSIGNED	26,369,809	-18,303,686	8,066,123	248,883	-6,960,774	3,935,011
UNASSIGNED	453,723,450	-335,233,235	118,490,215	879,474	-22,470,669	9,025,441
UNASSIGNED	5,299,600	-3,316,180	1,983,420		0	0
UNASSIGNED	451,198	-451,198	0		0	0
UNASSIGNED	48,909,386	-32,927,684	15,981,702		-3,417,622	1,150,833
	0	0	0	29,959	0	0
UNASSIGNED	9,079,750	-6,656,766	2,422,983		-6	0
UNASSIGNED	467,453	-348,396	119,057		0	0
UNASSIGNED	21,466,460	-17,872,285	3,594,174		-1,084,478	672,564
UNASSIGNED	718,050	-496,477	221,573		0	0
UNASSIGNED	265,225,591	-221,055,368	44,170,224	102,670	-34,628,215	17,885,852
UNASSIGNED	32,003,426	0	32,003,426	0	0	0
UNASSIGNED	-186,983,348	0	-186,983,348	0	0	0
FID FUTURES AMERICA	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0		-5,245,042	5,245,042
CORPORATES - MB	0	0	0		-91,363,674	0
CORPORATES - MB	4,910	0	4,910		0	0
	137,495	0	137,495	0	0	0
CORPORATES - MB	19,480,819	-89,548	19,391,271		-582,262	0
LOAN FINANCING	551,533,179	0	551,533,179		-756	756
CORPORATES - MB	2,100,000	0	2,100,000		0	0
CORPORATES - MB	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
CORPORATES - MB	0	0	0		0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
CORPORATES - MB	0	0	0		0	0
CORPORATES - MB	0	0	0		0	0
CORPORATES - MB	0	0	0		0	0
LOAN FINANCING	0	0	0		0	0
PCS MARGIN LENDING	0	0	0	0	0	0
MB EMG	0	0	0	0	0	0
MB ZAR	0	0	0		-5,511,139	0
UNASSIGNED	0	0	0		0	0
ENG	0	0	0		0	0
SHORTS/DEFICITS	0	0	0		-15,440,430	15,440,430
M03	0	0	0		-3,426,384,943	0
M72	0	0	0		-226,698,089	0
M03	2,275,967	0	2,275,967		0	0
M72	1,248,029	0	1,248,029		-871,074,744	0
SHORTS/DEFICITS	15,440,431	-15,440,430	1		0	0
SPECIALS -- ARBITRAGE	0	0	0		0	0
MATCHED BOOK	0	0	0		0	0
CANADIAN MATCHED BOOK	0	0	0	0	-21,105,068	0
CANADIAN MATCHED BOOK	0	0	0		-21,995,825	0
MATCHED BOOK	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
MATCHED BOOK	0	0	0		0	0
TERM FACILITIES	2	-2	0		0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0		0	0
TERM FACILITIES	0	0	0		0	0
TERM FAS133	0	0	0		0	0
MATCHED BOOK	0	0	0		0	0
MATCHED BOOK	0	0	0	0	0	0
MB MORTGAGE-- OTHER	0	0	0	0	0	0
MATCHED BOOK	0	0	0		0	0
MATCHED BOOK	0	0	0		0	0
MATCHED BOOK	0	0	0		0	0
TERM FACILITIES	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0		0	0
GOVERNMENT MATCHED BOOK	0	0	0		0	0
GOVERNMENT MATCHED BOOK	0	0	0		0	0
SPECIALS -- ARBITRAGE	693,103,080	-253,580	692,849,500		-1,770,469,616	27,568,085
SPECIALS -- ARBITRAGE	295,362,382	-163,878,593	131,483,789	0	-1,108,730,026	81,643,714
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0		-243,770,199	65,739,900

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
SPECIALS -- ARBITRAGE	711,160,773	-1,388,239	709,772,534		-103,087,151	633,047
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS -- ARBITRAGE	0	0	0		-31,032,815	31,004,699
SPECIALS -- ARBITRAGE	3,878,481	0	3,878,481		0	0
SPECIALS -- ARBITRAGE	2,007	-2,007	0		-5,983,693	0
SPECIALS -- ARBITRAGE	0	0	0		-232,825	2,052
SPECIALS -- ARBITRAGE	803,569,040	-320,085,298	483,483,742		-803,569,491	31,893,432
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	2,161,416	-1,014,553	1,146,862		-1,940,120	697,368
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	63,095,260	-27,738,821	35,356,440		-58,955,538	8,886,578
SPECIALS -- ARBITRAGE	231,217,883	-127,415,982	103,801,901		-905,385,423	398,456,611
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
SPECIALS MATCHED BOOK	0	0	0		0	0
GOVERNMENT MATCHED BOOK	0	0	0		0	0
SWAPS	0	0	0	0	0	0
SWAPS	5,188,216	0	5,188,216		0	0
UNASSIGNED	14,389,808	0	14,389,808		0	0
FINANCIAL ENG.	0	0	0	0	0	0
FINANCIAL ENG.	13,000,000	0	13,000,000	0	0	0
FINANCIAL ENG.	0	0	0	0	-95,243,851	0
UNASSIGNED	0	0	0		-1,044,601,950	1,044,601,950
UNASSIGNED	702,783	-702,783	0	0	0	0
UNASSIGNED	0	0	0		-702,783	702,783
UNASSIGNED	704,214	-704,214	0	0	0	0
UNASSIGNED	0	0	0		-704,214	704,214

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0	0	-1	0
UNASSIGNED	13,000,000	0	13,000,000	0	0	0
UNASSIGNED	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
JAPAN	106,273	-99,110	7,163	0	-1,472	604
JAPAN	106,162,513	-106,139,786	22,727		0	0
OTHER	0	0	0	0	0	0
JAPAN	0	0	0		-85,609,824	85,609,824
OTHER	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN	0	0	0	0	0	0
JAPAN	1,017,047,746	0	1,017,047,746	645,352,376	0	0
Non Asia	0	0	0	0	0	0
HONG KONG	0	0	0	0	0	0
UNASSIGNED	156,717	0	156,717	0	-112,608,378	8,364,669
INDIA	414,949,895	-47,788,002	367,161,893		-5,849,917	5,849,917
INDIA	3,922,788	0	3,922,788		0	0
INDIA	41,999	0	41,999		0	0
INDIA	147,781,207	-29,266,952	118,514,255		0	0
JAPAN	2,495,853	-864,826	1,631,027		0	0
JAPAN	1,401,906	-506,175	895,731		0	0
CHINA	1,193,082	0	1,193,082		0	0
KOREA	0	0	0		-111,363	54,713
SINGAPORE	0	0	0		-10,951,471	6,443,281
JAPAN	0	0	0		-7,081,934	4,468,867
CHINA	4,985,789	0	4,985,789		0	0
KOREA	3,137,024	-8,938	3,128,086		0	0
AUSTRALIA	823,170	-690,677	132,492		0	0
JAPAN	0	0	0		-20,692,230	12,426,127
INDIA	6,460,438	-1,288,386	5,172,052		0	0
UNASSIGNED	1,263,365	-1,263,365	0		0	0
CHINA	50,462,767	0	50,462,767		0	0
JAPAN	200,583,279	-3,461,434	197,121,845		-89,545,876	5,701,305
JAPAN	5,558,953	0	5,558,953		-549,315,200	180,273,813
JAPAN	0	0	0		-1,319,614	1,319,614
TAIWAN	27,523,721	-105,612	27,418,108		0	0
KOREA	21,620,811	-368,300	21,252,510		0	0
AUSTRALIA	0	0	0		-127,414,913	82,204,486
CHINA	64,619,235	0	64,619,235		-997,117	201,761
AUSTRALIA	26,164,952	-1,261,963	24,902,988		-7,812,030	1,117,886
TAIWAN	129,178,655	-13,899,809	115,278,846		-11,050,689	5,640,987
KOREA	19,483,912	-828	19,483,083		-21,640,746	5,505,240
HONG KONG	2,599,034	0	2,599,034		0	0
TAIWAN	862,923	0	862,923		-31,255,552	30,043,950
KOREA	52,232,766	-2,916,144	49,316,622	0	-159,342,868	48,217,551
ASIA (TOKYO)	0	0	0		-70,595,820	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
OTHER	1,819,308	0	1,819,308	0	0	0
OTHER	30,362,647	0	30,362,647	0	0	0
OTHER	258,656	0	258,656	0	0	0
AUSTRALIA	0	0	0		-1,249,872	1,231,523
AUSTRALIA	15,609,928	-8,998,025	6,611,903		-13,658,133	8,756,025
AUSTRALIA	0	0	0		0	0
AUSTRALIA	66,577,014	-21,446,443	45,130,570		-61,454,938	27,534,076
TAIWAN	7,435,817	-1,004,813	6,431,004	0	-5,505,491	5,485,869
KOREA	48,625,242	-16,874,638	31,750,604		-17,496,701	8,218,600
KOREA	0	0	0		-6,249	6,249
HONG KONG	0	0	0		-7,330	7,330
TAIWAN	23,458,630	-1,779,026	21,679,604		0	0
SINGAPORE	0	0	0		-148,619	148,619
HONG KONG	0	0	0		-536,566	536,566
HONG KONG	20,107,407	-3,517,980	16,589,427		-21,346,177	13,890,625
KOREA	11,301,744	-3,596,193	7,705,551		-10,966,205	6,653,359
UNASSIGNED	17,279	-17,279	0		0	0
JAPAN	0	0	0		-1,148	307
UNASSIGNED	12,004,186	-5,624,821	6,379,365		-3,977,921	1,983,896
JAPAN	154,954,863	-96,934,857	58,020,005		0	0
JAPAN	42,532,229	-24,114,687	18,417,542		-43,927,851	34,161,587
JAPAN	0	0	0	0	0	0
JAPAN	90,087,774	-51,748,484	38,339,290		-62,948,706	47,713,571
JAPAN	29,059,738	-20,989,649	8,070,090		-30,922,779	27,337,715
JAPAN	84,290,365	-51,847,096	32,443,269		-96,330,210	76,016,527
JAPAN	91,574,872	-23,412,544	68,162,328		-85,513,831	41,049,709
JAPAN	0	0	0		-962,870	872,327
JAPAN	79,046,530	-44,820,701	34,225,829		-27,620,717	20,396,992
JAPAN	271,991,586	-196,437,784	75,553,802		0	0
JAPAN	25,550	-25,550	0		0	0
JAPAN	7,114,858	-4,287,126	2,827,733		-5,438,357	4,583,491
JAPAN	5,663,394	-3,207,248	2,456,146		-2,730,188	1,810,141
JAPAN	51,655,564	-31,220,954	20,434,611		-53,620,068	41,664,942
JAPAN	18,128,740	-10,587,997	7,540,743		-10,266,576	8,156,083
JAPAN	10,306,572	-4,770,357	5,536,215		-10,896,544	6,985,377
JAPAN	0	0	0		-271,100,605	232,555,378
JAPAN	117,734,332	-64,223,347	53,510,985		-123,097,517	86,030,345
JAPAN	12,827,279	-6,592,030	6,235,249		-6,770,211	5,204,059
JAPAN	0	0	0		-419,580	328,849
JAPAN	0	0	0		-2,094,396	1,823,458
JAPAN	40,422	-2,848	37,574		-9,708,427	7,765,893
JAPAN	101,055	-7,121	93,934		-7,433,859	6,025,522
UNASSIGNED	3,230,583	-2,280,303	950,280		-3,655,778	3,152,748
UNASSIGNED	0	0	0		-25,550	25,550
JAPAN	16,186	-16,186	0		-404,652	404,652
JAPAN	19,995,607	-13,195,515	6,800,092		-34,159,328	27,496,939

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
JAPAN	136,620,325	-69,764,524	66,855,801		-141,130,473	112,489,677
KOREA	7,052,601	-847,342	6,205,259		-2,371,658	1,582,432
KOREA	31,230,963	-3,942,646	27,288,317		-30,694,987	19,779,738
JAPAN	244,954,597	-155,568,559	89,386,038		0	0
JAPAN	58,049,046	-31,345,765	26,703,281		-35,250,857	27,362,265
JAPAN	10,774,908	-6,884,152	3,890,756		-24,640,021	18,154,372
JAPAN	228,633,573	-109,201,387	119,432,186		-236,429,088	156,195,627
JAPAN	495,566	-289,337	206,229		-498,319	381,297
JAPAN	3,027,355	-1,757,148	1,270,208		-3,027,432	2,308,795
JAPAN	1,703,715	-991,266	712,449		-1,680,639	1,282,973
JAPAN	4,319,721	-2,508,020	1,811,701		-4,296,156	3,280,462
JAPAN	207,735,308	-91,503,474	116,231,834		-209,995,398	137,465,232
JAPAN	22,284,105	-9,584,879	12,699,226		-22,093,992	11,637,199
AUSTRALIA	8,432,118	-2,463,003	5,969,115		-8,446,088	4,419,388
AUSTRALIA	950,671	-643,291	307,381		-837,797	633,082
AUSTRALIA	3,241,907	-2,144,163	1,097,744		-4,139,084	2,939,157
AUSTRALIA	3,334,498	-2,015,262	1,319,235		-5,359,807	3,921,838
AUSTRALIA	80,139,516	-26,173,381	53,966,135		-82,913,888	28,268,869
JAPAN	399,230	-386,155	13,076		-917,944	645,621
JAPAN	709,005	-709,005	0		0	0
UNASSIGNED	6,675,722	0	6,675,722	0	-22,421,526	0
JAPAN	0	0	0	0	0	0
FIRM FINANCING ASIA	0	0	0	0	15,772,585,962	0
FIRM FINANCING ASIA	0	0	0		-14,269,528	0
FIRM FINANCING ASIA	54,010	0	54,010		0	0
FIRM FINANCING ASIA	209,108	-89,836	119,272		0	0
FIRM FINANCING ASIA	0	0	0		-600,935,314	0
FIRM FINANCING ASIA	119,272	0	119,272		0	0
FIRM FINANCING ASIA	34,532,435	0	34,532,435		-9,374,952,076	0
FIRM FINANCING ASIA	0	0	0		-127,408,957	0
FIRM FINANCING ASIA	0	0	0		-15,645,177,001	0
FIRM FINANCING ASIA	-119,272	0	-119,272	0	0	0
FIRM FINANCING ASIA	-34,651,704	0	-34,651,704	0	9,975,887,391	0
FIRM FINANCING ASIA	-54,011	0	-54,011	0	14,269,528	0
SCS	0	0	0		0	0
UNASSIGNED	174	-174	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	0	0	0		0	0
UNASSIGNED	6,825	-6,825	0		-96,286	63,613
UNASSIGNED	0	0	0		0	0
UNASSIGNED	662,771	-520,966	141,805	75,423	0	0
UNASSIGNED	0	0	0	0	-21,941,651	15,761,347
UNASSIGNED	5	-5	0		0	0
UNASSIGNED	119,089,910	-14,067	119,075,842		-118,968,701	80,047,947

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	229,139,054	-111,887,196	117,251,857	0	-228,257,527	177,436,490
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
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Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
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Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
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	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
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	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
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	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
		0	0	0		0	0
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		0	0	0		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
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	0	0	0		0	0
	0	0	0		0	0
UNASSIGNED	1,246,365,563	-368,734,555	877,631,008	333,954,654	-358,972,558	155,790,434
UNASSIGNED	68,126,928	-68,113,606	13,322		-2,090,166,500	2,088,792,072
	7,316,890,260	0	7,316,890,260	4,642,822,850	0	0
UNASSIGNED	713,663,351	-82,469,188	631,194,163	216,460,003	-46,955,827	22,272,401
UNASSIGNED	62,114,598	-47,381,743	14,732,855	10,585,904	-58,643,445	48,623,586
UNASSIGNED	0	0	0		-1,864,336	683,438
UNASSIGNED	0	0	0		-2,426,656	1,155,625
UNASSIGNED	0	0	0	44,549	-3,433,577	3,127,502
UNASSIGNED	840,659,001	-323,826,642	516,832,359	389,529,753	-6,790,802,822	6,354,078,149
UNASSIGNED	12,072,535,737	-6,954,132,031	5,118,403,706	3,575,138,628	-1,162,178,863	603,518,658
UNASSIGNED	531,190,767	-373,107,931	158,082,836	117,109,359	-527,582,522	399,517,390
UNASSIGNED	0	0	0		0	0
UNASSIGNED	83,401	-83,401	0		0	0

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	24	-24	0		-20	20
UNASSIGNED	2	0	2		-340,586	340,586
UNASSIGNED	23,962,018	-23,962,018	0		0	0
UNASSIGNED	-12,263,108,075	0	-12,263,108,075	-7,781,371,097	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,009	-3,009	0		-4,259	4,259
UNASSIGNED	7,193,614	-5,100,396	2,093,218	0	-40,164,999	37,214,536
UNASSIGNED	20,649	-20,649	0		-29,221	20,709
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	394,009,215	-28,295,944	365,713,271	284,391,580	0	0
UNASSIGNED	0	0	0		-10,244,703	5,646,176
UNASSIGNED	0	0	0		-3,334,153	3,334,143
UNASSIGNED	0	0	0		-1,390,064,774	597,368,416
YIELD ENHANCEMENT	63,463,897	-60,118,480	3,345,417		-62,729,800	31,767,901
UNASSIGNED	0	0	0		-7,514,452	7,514,452
UNASSIGNED	0	0	0		-1,996,070	7,776
UNASSIGNED	32,689,711	-29,482,197	3,207,514	2,422,505	-1,421,011,245	608,028,735
YIELD ENHANCEMENT	0	0	0		-50,220,296	50,220,296
UNASSIGNED	0	0	0		-247,226,880	35,368,383
YIELD ENHANCEMENT	297,868,978	-3,583,681	294,285,297	257,279,274	-30,114,413	7,890,803
YIELD ENHANCEMENT	0	0	0	0	0	0
YIELD ENHANCEMENT	0	0	0		-4,516,762,098	100,655,320
YIELD ENHANCEMENT	0	0	0		-1,364,206	1,364,206
UNASSIGNED	0	0	0		0	0
UNASSIGNED	3,334,458	-3,334,458	0		0	0
UNASSIGNED	0	0	0		-31,706,317	31,706,317
YIELD ENHANCEMENT	1,484,847	-1,484,847	0		0	0
YIELD ENHANCEMENT	41,042,124	-929,346	40,112,778		-277,794,127	7,771,174
UNASSIGNED	31,706,317	-31,706,317	0		0	0
UNASSIGNED	0	0	0		-83,163,066	48,079,389
UNASSIGNED	61,084,993	-37,130,912	23,954,081	23,309,310	-2,842,275	2,842,275
UNASSIGNED	0	0	0		-658,045	658,045
UNASSIGNED	35,438,240	0	35,438,240	0	44,848	0
UNASSIGNED	14,147,586	0	14,147,586	0	-300,249,091	0
UNASSIGNED	-2,648,042	0	-2,648,042	0	-69,597,455	0
UNASSIGNED	18,723,842	-9,222,042	9,501,800	1,435,211	-91,383	91,383
UNASSIGNED	0	0	0		-1,107	1,107
UNASSIGNED	2,053,988,972	-556,648,752	1,497,340,220	837,931,942	-1,220,141,462	1,105,527,350
UNASSIGNED	88,731,953	-31,472,046	57,259,907	34,033,429	-36,972,567	32,396,598
UNASSIGNED	21,902,000	0	21,902,000		0	0
UNASSIGNED	137,154,152	0	137,154,152	0	-149,828,026	0
UNASSIGNED	334,448	0	334,448	0	-372,384	0
UNASSIGNED	2,694	-329	2,365		-2,276,499	2,140,782
UNASSIGNED	0	0	0		-10,737,319	10,737,319
UNASSIGNED	0	0	0		-26,548,212	26,548,212
UNASSIGNED	1,949,109	-1,949,109	0		-30,677,018	30,660,853

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	0	0	0		-12,557,637	12,557,410
UNASSIGNED	0	0	0		-2,178	2,178
UNASSIGNED	18,353,196	-15,879,970	2,473,226	154,647	-18,513,876	15,795,443
UNASSIGNED	149,880,288	-117,671,235	32,209,052	10,547,396	-112,468,300	97,117,580
UNASSIGNED	2,036,981	-1,474,478	562,503	193,854	-1,123,164	849,518
UNASSIGNED	38,483,964	-29,309,944	9,174,020	387,716	-43,894,058	33,743,109
UNASSIGNED	30,505,690	-22,646,017	7,859,673	1,866,839	-29,348,377	18,376,804
UNASSIGNED	0	0	0		-1,446	1,446
UNASSIGNED	0	0	0		-46,788,720	46,774,883
UNASSIGNED	36,591,118	-29,991,455	6,599,663	618,391	0	0
UNASSIGNED	24,249,121	-16,237,264	8,011,858	1,162,960	-26,496,838	18,513,119
UNASSIGNED	14,544,401	-5,591,063	8,953,338	2,588,839	-4,543,158	4,543,080
UNASSIGNED	13,581,912	0	13,581,912	2,700,692	0	0
UNASSIGNED	26,828,916	-4,958,215	21,870,700		0	0
UNASSIGNED	0	0	0		-1,893,347	1,892,824
UNASSIGNED	4,083,692	-1,397,137	2,686,554	777,105	-1,135,974	1,135,950
UNASSIGNED	21,153,066	-16,508,790	4,644,276	1,339,041	-16,659,204	14,506,827
UNASSIGNED	8,461,191	-6,603,499	1,857,693	535,596	-6,663,668	5,802,713
UNASSIGNED	20,458,095	-17,334,151	3,123,945	2,049,317	0	0
UNASSIGNED	2,720,058	-1,957,714	762,344	192,273	-3,908,629	3,247,159
UNASSIGNED	8,021,357	-6,124,610	1,896,748	155,175	-1,305,999	976,181
UNASSIGNED	5,640,792	-4,402,327	1,238,465	357,069	-4,442,451	3,868,483
UNASSIGNED	13,083,559	-10,049,271	3,034,288	54,333	-1,860,636	1,456,144
UNASSIGNED	70,750,806	-67,828,184	2,922,621		-51,048,550	31,341,975
UNASSIGNED	80,692	-80,692	0		0	0
UNASSIGNED	8,309,470	-7,043,134	1,266,336	275,768	-8,674,245	6,961,397
UNASSIGNED	26,915,305	-19,116,019	7,799,286	951,444	-25,744,735	18,690,432
UNASSIGNED	15,530,924	-11,526,045	4,004,878	950,050	-14,938,207	9,353,813
UNASSIGNED	1,466,146	-966,321	499,825	260,321	-1,028,240	795,875
LDN	870,127	-324,803	545,324		-851,843	492,031
UNASSIGNED	71,186,509	-57,540,749	13,645,760		-73,190,130	37,490,184
UNASSIGNED	0	0	0		-14,667,304	14,667,304
UNASSIGNED	59,132,756	-39,985,583	19,147,172	9,938,170	-58,890,677	43,655,286
UNASSIGNED	2,158,808	-1,982,602	176,206	64,001	-194,591	122,765
UNASSIGNED	502,080	-486,432	15,647		0	0
UNASSIGNED	3,442,163	-2,924,903	517,261	27,233	0	0
UNASSIGNED	0	0	0		-375,797,458	375,782,466
UNASSIGNED	32,919,467	-17,538,238	15,381,228	49,246	-31,928,241	17,591,544
UNASSIGNED	484,031	-371,260	112,772	66,439	-183,202	143,944
UNASSIGNED	207,902,380	-124,477,816	83,424,564	34,562,273	-218,295,938	135,716,414
UNASSIGNED	195,578,296	-135,680,358	59,897,938	389,964	-155,932,599	58,935,793
UNASSIGNED	48,336,073	-27,115,980	21,220,093	204,438	-46,938,217	20,796,843
UNASSIGNED	68,461,089	-21,071,983	47,389,106	2,096,488	-91,831,064	27,154,590
UNASSIGNED	23,899,001	-11,390,861	12,508,140		-20,670,251	10,194,142
UNASSIGNED	63,268,540	-53,909,812	9,358,728	554,852	-78,609,283	62,951,334
UNASSIGNED	162,219,262	-111,292,862	50,926,400	20,895,807	-173,074,793	119,338,056

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	53,776	-53,776	0		0	0
UNASSIGNED	1,691,073	-243,738	1,447,335		-1,002,321	289,771
UNASSIGNED	3,436,031	-1,688,237	1,747,794		-4,164,423	2,190,761
UNASSIGNED	77,204,410	-57,312,331	19,892,080	4,724,564	-74,782,566	46,825,557
UNASSIGNED	0	0	0		-1,468,623,258	1,468,557,752
UNASSIGNED	69,974,841	-69,959,763	15,078		-63,130,292	63,129,950
UNASSIGNED	2,115	-2,115	0		0	0
UNASSIGNED	112,080,168	-79,910,021	32,170,147	13,704,206	-112,435,945	97,169,775
UNASSIGNED	213,182,482	-179,331,675	33,850,807	9,228,353	-226,986,455	154,937,505
UNASSIGNED	0	0	0		-13,087,572	13,087,572
UNASSIGNED	16,652,021	-13,009,571	3,642,450	627,096	-8,713,985	6,124,628
UNASSIGNED	37,990	0	37,990		-112,120	35,781
UNASSIGNED	15,441,892	-10,967,080	4,474,812	545,804	-14,768,923	10,721,706
UNASSIGNED	10,410,660	-9,801,051	609,609	609,609	-9,891,483	8,210,947
UNASSIGNED	0	0	0		-191,458	0
UNASSIGNED	190,045,185	-106,373,383	83,671,802	38,683,530	-207,595,530	134,502,193
UNASSIGNED	232,973,628	-157,669,987	75,303,641	1,123,416	-202,648,961	91,535,330
UNASSIGNED	73,341,139	-38,370,215	34,970,924	830,971	-58,260,356	33,535,843
UNASSIGNED	0	0	0		-68,682,888	68,679,749
UNASSIGNED	79,989,395	-26,542,531	53,446,864	1,113,663	-79,123,313	24,397,268
UNASSIGNED	169,168,678	-96,023,241	73,145,437	17,832,114	-120,823,441	87,446,405
UNASSIGNED	8,923,018	-6,625,405	2,297,613	546,343	-8,647,863	5,414,995
UNASSIGNED	54,094,936	-40,155,348	13,939,588	3,309,650	-53,032,979	33,207,040
UNASSIGNED	0	0	0		-6,091	3,257
UNASSIGNED	17,556,946	-14,624,200	2,932,746	2,079,825	-34,807,670	28,884,493
UNASSIGNED	57,128,246	-48,523,837	8,604,409	3,210,429	-42,652,691	36,131,112
UNASSIGNED	41,062,064	-35,233,317	5,828,747	1,166,203	-43,855,043	35,280,757
UNASSIGNED	1,068,879	-781,630	287,249	79,289	-809,143	676,865
UNASSIGNED	0	0	0		-2,289	574
UNASSIGNED	0	0	0		-11,943,678	8,914,982
UNASSIGNED	0	0	0		-2,965,872	1,961,587
UNASSIGNED	0	0	0		-26,399,045	18,784,377
UNASSIGNED	146	-146	0		-5,081	5,081
UNASSIGNED	130,977,486	-87,591,566	43,385,920	17,025,387	-115,916,202	87,329,497
UNASSIGNED	0	0	0		-7,699,579	5,541,176
UNASSIGNED	0	0	0		-16,064,013	11,745,607
UNASSIGNED	2,289	-2,289	0		0	0
UNASSIGNED	963,137	-346,699	616,439	393,347	0	0
UNASSIGNED	38,010,687	-33,014,373	4,996,314	4,635,795	-34,651,806	33,946,694
UNASSIGNED	6,279,932	-6,279,932	0		-6,105,431	2,747,735
UNASSIGNED	11,441,604	-3,635,726	7,805,878		-12,467,010	5,018,216
UNASSIGNED	0	0	0		-5,088,913	3,801,963
UNASSIGNED	2,030,452	0	2,030,452	1,317,818	0	0
UNASSIGNED	14,736,869	-14,736,869	0		-9,679,708	4,940,097
UNASSIGNED	128,600,950	-94,066,322	34,534,628	13,194,541	-122,052,465	94,607,836
UNASSIGNED	10,696,151	0	10,696,151		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector	Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
UNASSIGNED	32,628,242	0	32,628,242	16,002,141	-35,552,205	0
UNASSIGNED	683,568	-682,197	1,371		-1,006,692	872,892
UNASSIGNED	166,364,630	-144,101,080	22,263,550	1,718,288	-188,108,578	140,264,412
UNASSIGNED	137,723	-137,723	0		0	0
UNASSIGNED	233,138,124	-134,932,806	98,205,318	38,467,386	-258,504,906	168,028,909
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
L3FID	0	0	0	0	0	0
M66	0	0	0		0	0
M71	0	0	0	0	-696,280,864	0
M41	0	0	0		-229,564,990	0
M52	0	0	0	0	-609,318,822	0
M52	7,374,756	0	7,374,756		0	0
M71	61,430	0	61,430		-8,309,144	0
LONDON CFU	0	0	0	0	0	0
F13	36,335,190	0	36,335,190		0	0
F01	1	0	1		0	0
FINANCING	0	0	0		0	0
CASH BOOK	9,475,536	-9,475,536	0		-9,900,720	49,473
M42	0	0	0	0	-806,957,966	0
M44	0	0	0	0	-762,229,609	0
M46	0	0	0	0	-464,164,518	0
M47	0	0	0	0	-3,490,679,321	0
M53	0	0	0	0	-540,100,908	0
M48	0	0	0	0	-1,540,505,918	0
UNASSIGNED	0	0	0		0	0
M42	25,929,223	0	25,929,223		-1,690,524,755	0
M44	8,187,656	0	8,187,656		-313,710,966	0
M46	879,876	0	879,876		-499,037,119	0
M47	1,537,817	0	1,537,817		-951,802,625	0
M53	6,053,852	0	6,053,852		-82,694,632	0
M48	15,086,683	0	15,086,683	0	-1,973,653,290	0
CASH BOOK	1,769,253	0	1,769,253	0	0	0
FINANCIAL ENG.	12,670,468	0	12,670,468	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	642,577,631	-642,577,632	0	0	0	0
UNASSIGNED	1,326,393	-1,326,393	0	0	0	0
UNASSIGNED	1,431,175	-1,431,175	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	13,013,585	0	13,013,585	0	0	0
INDEX ARBITRAGE	5,245,000,000	0	5,245,000,000	0	0	0
INDEX ARBITRAGE	296,089,908	0	296,089,908	0	0	0
UNASSIGNED	42	0	42		0	0
	17	0	17		0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Trader Sector		Gross Long Inventory, TD @MV	Long BPM Cusip Netdown, TD @MV	Long Inventory TD@MV	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV
		8,160	0	8,160		0	0
		0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

-151,713,789,657	134,165,593,784	3,065,083,533	16,666,216,393	83,519,139,442	24,882,929,498	5,377,000,638	6,343,739,656	18,939,543,863	35,187,910,230	41,610,011,277
Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
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0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
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0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
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0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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0		0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
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0		0	0	0	0		0			
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
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0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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0		0	0	0	0		0			
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0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
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0		0	0	0	0		0			
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0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
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0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-35,986,301	0	0	35,986,301	0	0	0	0	0	0	0
-283,658,918	0	0	0	0	283,658,918		0			
0	0	0	0	0	0		0			
-121,950	0	0	0	0	121,950		0			
-217,350	0	0	0	0	217,350		0			
0	0	0	0	0	0		0			
-329,212,484	0	0	329,212,484	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,042,270			
0	0	0	0	0	0		0			
-21	0	0	21	0	0		0			
-1,453	0	0	1,453	0	0		0			
-11,686,670	0	0	0	0	11,686,670		0			
-16,554,184	0	0	16,554,184	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,084,506			
0	0	0	0	0	0		2,925,320			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-60,780,913	0	0	0	0	60,780,913		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,150,125	0	0	0	0	2,150,125		0			
0	0	0	0	0	0		0			
-12,028,007	0	0	0	0	12,028,007		0			
-2,455,839	0	0	0	0	2,455,839		0			
-25,615,642	0	0	25,615,642	0	0		0			
-37,106,575	0	0	37,106,575	0	0		0			
-6,304,114	0	0	6,304,114	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-21,931,365	0	0	0	0	21,931,365	0	0	0	0	0
-45,962,031	0	0	45,962,031	0	0	0	-11,482,346	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,001,665	0	0	0	0	16,001,665		0			
-1,333,500	0	0	0	0	1,333,500		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-121,687,843	0	0	121,687,843	0	0	0	0	0	10,044,364	0
0	0	0	0	0	0		1,042,270			
0	0	0	0	0	0		4,387,980			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-181,597,158	0	0	0	0	181,597,158	0	0	0	0	0
0	0	0	0	0	0		0			
-8,712,652	0	0	0	0	8,712,652		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-39,304,607	0	0	0	0	39,304,607		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-24,292,333	0	0	0	0	24,292,333		0			
-9	0	0	0	0	9		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4	0	0	0	0	4		0			
-51,114,020	0	0	0	0	51,114,020	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,168,473	0	0	16,168,473	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-116,790,066	0	0	116,790,066	0	0		0			
-28,525,743	0	0	28,525,743	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,713,753	0	0	2,713,753	0	0		0			
-12,517,391	0	0	12,517,391	0	0		0			
-5,197,448	0	0	5,197,448	0	0		0			
0	0	0	0	0	0		0			
-34,818,691	0	0	34,818,691	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-45,288,538	0	0	45,288,538	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	13,386,593	0
0	0	0	0	0	0		0			
0	0	0	0	0	2,977	0	0	0	0	0
0	0	0	0	0	0		61,813,555			
0	0	0	0	0	0	0	0	0	0	0
-146,626,690	0	5,125	146,626,690	0	0	0	0	0	2,271,286	0
-490,595	0	0	490,595	0	0		0			
0	0	0	0	0	0		0			
-138,630,378	0	12,524,238	138,630,378	0	0	0	3,331,127	0	9,963,220	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-1,200,000	0	0	1,200,000	0	0		0			
-12,425,956	0	0	12,425,956	0	0		0			
-14,086,126	0	0	14,086,126	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,887,326	0	0	6,887,326	0	0	0	2,104,975	0	1,722,099	0
-17,016,958	0	0	17,016,958	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,594,980	0	0	6,594,980	0	0		0			
-10,357,944	0	0	10,357,944	0	0		1,375,388			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1,698,481	0
0	0	0	0	0	0	0	0	0	69,418,643	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-129	0	0	129	0	0	0	0	0	0	0
-218	0	0	218	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-175	0	0	175	0	0	0	0	0	0	0
-101	0	0	101	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,285	0	0	2,285	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	104,089,991	0
-391,913	0	0	0	0	0	0	0	0	0	0
5,383,426	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-14,127	0	0	0	0	0	0	0	0	0	0
-1,352,437	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-39,496,056	0	0	0	0	0		0			
-8,305,063	0	0	0	0	0		0			
-1,662,089	0	0	0	0	0		0			
-749,827	0	0	0	0	0		0			
-35,783	0	0	0	0	6,066	0	0	0	0	0
0	0	0	0	0	0		0			
-355	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-91,065,148	0	0	0	0	0	0	0	0	0	0
-3,826,617	0	0	0	0	0		0			
-4,265,533	0	0	0	0	0		0			
-72,190,720	0	0	0	0	0		0			
-27,356,456	0	0	0	0	0	0	0	0	0	0
-47,485,506	0	0	0	0	0		0			
-62,206,968	0	0	0	0	0		0			
-10,117,967	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	18,961,804	0
0	0	0	0	733,765,172	0	0	0	0	0	0
-210,167,123	0	0	0	0	0	0	0	0	0	0
-44,257,200	0	0	0	0	0		0			
-322,443,461	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,624,681	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-350	0	0	0	0	0	0	0	0	0	0
-258	0	0	0	0	0	0	0	0	0	0
-203	0	0	0	0	0	0	0	0	0	0
-86	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-50,684,604	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	176,818,525	0	0	15,993,333	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	408,340,770	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-811,142	0	0	0	0	0		1,773,783			
-25,294,132	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-57,524,472	0	0	0	0	0		0			
-81,370,527	0	0	0	0	0		0			
-51,523,082	0	0	0	0	0	0	0	0	0	0
-66,871,065	0	0	0	0	0		0			
-44,189,968	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,410,840	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-811,142	0	0	0	0	0		769,320			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-903,672	0	0	0	0	0		0			
-5,817,934	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	3,975,169	0
-1,845,410	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-41,445,176	0	0	0	0	0		0			
-57,896,175	0	0	0	0	0	0	0	0	0	0
-9,071,813	0	0	0	0	0		0			
-931,625	0	0	0	0	0		0			
-1,238	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-28,836,000	0	0	0	0	0		0			
-12,697,064	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-183,405	0	0	0	0	0		0			
-2,738	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-48,039	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-91,558	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-6,723	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-29	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,613	0	0	0	0	0		0			
-6,600	0	0	0	0	0		0			
-621,378	0	0	0	0	0		0			
-15,282,593	0	0	0	0	0		0			
-113,575	0	0	0	0	0		0			
-2,164,272	0	0	0	0	0		0			
-19,113	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		6,062,581			
-1,075,754	0	0	0	0	80,562		2,850,145			
-1,785	0	0	0	0	427		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		551,592			
-3,357	0	0	0	0	3,357		0			
0	0	0	0	0	2,025	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,775	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,650,000	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-8,502	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,535,930	0	0	0	0	0	0	0	0	0	0
-21,536	0	0	0	0	0		0			
-82,398	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-204,216	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-15,591	0	0	0	0	0		0			
-111,940	0	0	0	0	0		0			
-82,418	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-69,260	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	49,290,000	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	40,390,199	0	0	0	35,839	0	0
-304	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-97,825	0	0	0	0	0		0			
-133,487	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		7,973,635			
-211,277	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-67,056	0	0	0	0	0		0			
-8,302	0	0	0	0	0		0			
-19,299	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-451	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,689,893	0	0	0	0	0	0	0	0	0	0
-1,414	0	0	0	0	0	0	0	0	0	0
-12,928	0	0	0	0	0		0			
-103,967	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	54,841,080	0	0	0	0	265,000,000	0
-8	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,689,596	0	0	0	0	0		306,518			
-74,044	0	0	0	0	0		0			
-2	0	0	0	0	0		0			
-6,654	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	12,296,835	0
-5,819,362	0	0	0	0	0		0			
0	0	0	0	0	0		1,282,502			
0	0	0	0	0	0		0			
-31,197,219	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-1,520,689	0	0	0	0	729,187	0	7,264,168	0	0	0
-44,220,919	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-38,080,812	0	0	0	0	0		0			
-3	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,213,842	0	0	0	0	0	0	0	0	0	0
0	0	0	0	108,315,535	0	0	0	0	0	0
-175,833,686	0	0	0	0	0	0	0	0	0	0
-1,119,350	0	0	0	0	0	0	0	0	0	0
-483,218	0	0	0	0	0		0			
-6,129,995	0	0	0	0	0		0			
-469,204	0	0	0	0	0		0			
-141,589,513	0	0	0	0	0		0			
-545,979	0	0	0	0	0		0			
-4,515,772	0	0	0	0	0		0			
-45,457	0	0	0	0	0		0			
-114,314	0	0	0	0	0		0			
-3,022,341	0	0	0	0	0		0			
-1,373,678	0	0	0	0	0		0			
-3,344,941	0	0	0	0	0		0			
-2,151,208	0	0	0	0	0		0			
-1,754,412	0	0	0	0	0		0			
-1,272,622	0	0	0	0	0		0			
-5,936,223	0	0	0	0	0		0			
-2,625,530	0	0	0	0	0		0			
-2,148,485	0	0	0	0	0		0			
-2,130,180	0	0	0	0	0		0			
-1,964,179	0	0	0	0	0		0			
-406,500	0	0	0	0	0		0			
-568,742	0	0	0	0	0		0			
-1,516,710	0	0	0	0	0		0			
-12,090,372	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-66,325	0	0	0	0	0		0			
-3,534,811	0	0	0	0	0		0			
-1,072,973	0	0	0	0	0		0			
-407,173	0	0	0	0	0		0			
-8,216,788	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,487,668	0	0	0	0	0		0			
-3,199,960	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,600,030	0	0	0	0	0		0			
-12,944,223	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-98,562	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,484,882	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-584,588	0	0	0	0	0		0			
-1,155,651	0	0	0	0	0		0			
-5,167,740	0	0	0	0	0		0			
-17,716,492	0	0	0	0	0		0			
-397,244,248	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-25,885	0	0	0	0	0		0			
-4,379,702	0	0	0	0	0		0			
-129,549	0	0	0	0	0		0			
-117,120	0	0	0	0	0		0			
-11,953,813	0	0	0	0	0		0			
-1,020,294	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,363,523	0	0	0	0	0		0			
-2,147,294	0	0	0	0	0		0			
-795,889	0	0	0	0	0		0			
-21	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,225,665	0	0	0	0	0		0			
-4,305,109	0	0	0	0	0		0			
-69,389,963	0	0	0	0	0		0			
-10,813,122	0	0	0	0	0		0			
-9,913,705	0	0	0	0	0		0			
-194,565	0	0	0	0	0		0			
-2,974,144	0	0	0	0	0		0			
-3,452,352	0	0	0	0	0		0			
-143,209	0	0	0	0	0		0			
-2,204,761	0	0	0	0	0		0			
-2,028,349	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,498,674	0	0	0	0	0		0			
-1,117,932	0	0	0	0	0		0			
-271,134	0	0	0	0	0		0			
-2,186,886	0	0	0	0	0		0			
-985,885	0	0	0	0	0		0			
-742,163	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,421,644	0	0	0	0	0		0			
-2,294,327	0	0	0	0	0		0			
-1,330,619	0	0	0	0	0		0			
-3,947,151	0	0	0	0	0		0			
-1,491,272	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-800,147	0	0	0	0	0		0			
-1,227,139	0	0	0	0	0		0			
-356,052	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-5,875,253	0	0	0	0	0		0			
-2,352,823	0	0	0	0	0		0			
-40,034	0	0	0	0	0		0			
-3,593	0	0	0	0	0		0			
-253,367	0	0	0	0	0		0			
-3,263,114	0	0	0	0	0		0			
-294,891	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,214,374	0	0	0	0	0		0			
-2,672,195	0	0	0	0	0		0			
-4,568,517	0	0	0	0	0		0			
-3,296,816	0	0	0	0	0		0			
-445,575	0	0	0	0	0		0			
-129,206	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-609,893	0	0	0	0	0		0			
-1,623,819	0	0	0	0	0		0			
-73,887	0	0	0	0	0		0			
-250,300	0	0	0	0	0		0			
-1,278,937	0	0	0	0	0		0			
-1,390,993	0	0	0	0	0		0			
-968,634	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-710,909	0	0	0	0	0		0			
-5,177,551	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-462,518	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,470,710	0	0	0	0	0		0			
-4,292,787	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-694,207	0	0	0	0	0		0			
-707,337	0	0	0	0	0		0			
-2,589,772	0	0	0	0	0		0			
-1,157,942	0	0	0	0	0		0			
-11,334,074	0	0	0	0	0		0			
-1,262,385	0	0	0	0	0		0			
-1,087,435	0	0	0	0	0		0			
-1,980,995	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,105,232	0	0	0	0	0		0			
-424,020	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,588,192	0	0	0	0	0		0			
-9,962,776	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-240,424	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-42,492	0	0	0	0	0		0			
-102,641	0	0	0	0	0		0			
-108,448	0	0	0	0	0		0			
-22,954,084	0	0	0	0	0		0			
-378,202	0	0	0	0	0		0			
-2,398,793	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-969,484	0	0	0	0	0		0			
-457,212	0	0	0	0	0		0			
-7,830,461	0	0	0	0	0		0			
-27,412	0	0	0	0	0		0			
0	0	0	0	950,446,491	0	0	0	0	0	0
-2,161,602	0	0	0	0	0	0	0	0	0	0
-19,548,666	0	0	0	0	0		0			
-683,244,333	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-28,765,854	0	0	0	0	0		0			
-3,845,098	0	0	0	0	0		0			
-1,089,707	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,274,455	0	0	0	0	0		0			
-16,203,000	0	0	0	0	0		0			
-2,777,522	0	0	0	0	0		0			
-92,961,453	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-116	0	0	0	0	0		0			
-19	0	0	0	0	0		0			
-7,753	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-26,402	0	0	0	0	0		0			
-82,444,309	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-5,324,169	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-151,250	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-44,550	0	0	0	0	0		0			
-75,906	0	0	0	0	0		0			
-16,447,329	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,450,000	0	0	0	0	0		0			
0	0	0	0	1,227,781,357	0	0	0	0	0	0
0	0	0	0	0	0	77,990,000	0	0	0	0
0	0	0	0	0	0		0			
-117,104,897	0	0	0	0	0		0			
-1,415,503	0	0	0	0	0		0			
-185,647,881	0	0	0	0	0	0	0	0	0	0
-1,593,480	0	0	0	0	0		0			
-3,271,899	0	0	0	0	0	0	0	0	0	0
-2,000,035	0	0	0	0	0		0			
-225,497,453	0	0	0	0	0	0	0	0	0	0
-128,522,872	0	0	0	0	0		0			
-294,213,736	0	0	0	0	0	0	0	0	0	0
-155,667,624	0	0	0	0	0	0	0	0	0	0
-257,202,619	0	0	0	0	0	0	0	0	0	0
-188,902,904	0	0	0	0	0		0			
-76,426,740	0	0	0	0	0		0			
-4,006,370	0	0	0	0	0		0			
-1,235,935	0	0	0	0	0		0			
-3,792,185	0	0	0	0	0		0			
-851,906	0	0	0	0	0		0			
-413,431	0	0	0	0	0		0			
-30,669,821	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-57,919	0	0	0	0	0		0			
-35,372,624	0	0	0	0	0		0			
-60,914,153	0	0	0	0	0	0	0	0	0	0
-64,680,403	0	0	0	0	0		0			
-3,239,657	0	0	0	0	0		0			
-1,518,235	0	0	0	0	0		0			
-5,808,665	0	0	0	0	0		0			
-42,738,511	0	0	0	0	0	0	0	0	0	0
-38,389,762	0	0	0	0	0		0			
-1,908,163	0	0	0	0	0		0			
-183,994,255	0	0	0	0	0	0	0	0	0	0
-1,101,676	0	0	0	0	0		0			
-2,810	0	0	0	0	0		0			
-6,296,571	0	0	0	0	0		0			
-5	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,335	0	0	0	0	0		0			
-78,939	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-14,127	0	0	0	0	0	0	0	0	0	0
-1,352,437	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,111,535			
0	0	0	0	0	0		11,375,870			
0	0	0	0	0	0		4,716,716			
0	0	0	0	0	0		0			
-95,442	0	0	0	0	0	0	0	0	0	0
-1,277,445	0	0	0	0	0	0	0	0	0	0
-492	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-30	0	0	0	0	0	0	0	0	0	0
-7,695	0	0	0	0	0		0			
-3,886	0	0	0	0	0	0	0	0	0	0
-1	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-139,686	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-17,152	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	25,442,608	0	0	0	0	71,780	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-695,608	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-61	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-386,264	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-130	0	0	0	0	0		0			
-425,165	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-329,550	0	0	0	0	0		0			
-3,318,554	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,990	0	0	0	0	0		0			
-3	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-425,232	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,764,699	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-1,210	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-209	0	0	0	0	0		0			
-9,553	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-7,711,351	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,466,322,694	0	0	0	0	0	0	0	0	0	0
-348,960	0	0	0	0	0		0			
-1,345,861	0	0	0	0	0		0			
-6,081,879	0	0	0	0	0	0	0	0	0	0
0	0	0	0	748,720,298	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-148	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-72,268,800	0	0	0	0	0	0	0	0	0	0
-560	0	0	0	0	0		0			
-50,205,738	0	0	0	0	0		213,000			
-90,053,662	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-99,899,500	0	0	0	0	0		0			
-271,469,055	0	0	0	0	0		0			
-73,214,871	0	0	0	0	0		0			
-8,600,453	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,355,093	0	0	0	0	0		0			
-24,505,065	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-82,444,399	0	0	0	0	0	0	0	0	0	0
-16,780,733	0	0	0	0	0	0	0	0	0	0
-77,861,255	0	0	0	0	0	0	0	0	0	0
-12,465,576	0	0	0	0	0	0	0	0	0	0
-9,809,667	0	0	0	0	0		0			
-1,566,329	0	0	0	0	0		0			
-9,845,094	0	0	0	0	0		0			
-16,344,043	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-38,574,256	0	0	0	0	0		0			
0	0	0	0	0	0	455,461,600	0	0	34,836,712	0
0	0	0	0	0	0		0			
-27,958,407	0	0	0	0	0		0			
0	0	0	0	0	0		895,000			
-424,810	0	0	0	0	0		0			
-1,512,002	0	0	0	0	0		0			
-374,824	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-21,696,532	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-420,786,094	0	0	0	0	0	0	0	0	77,141,147	0
-1,019,163,635	0	0	0	0	0	0	0	0	0	0
0	0	0	0	2,697,870,941	0	0	0	0	0	0
-385,584,684	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-676,504,276	0	0	0	0	3,508,981		0			
-4,127,317	0	0	0	0	0		0			
-9,601,184	0	0	0	0	4,787,441	0	870,484	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,607	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-36,920,847	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-252,244,648	0	0	0	0	0		0			
-4,544,355	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-26,901,045	0	0	0	0	0	0	0	0	0	0
-936,689,473	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-976,515	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,253,483	0	0	0	0	0		0			
-19,663	0	0	0	0	0	0	0	0	0	0
-264,839,151	0	0	0	0	0		0			
-481,992,893	0	0	0	0	0		0			
-111,000,204	0	0	0	0	0		0			
-1,112,202	0	0	0	0	0		0			
-995,007,272	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		181,497			
0	0	0	0	0	0		0			
-42,262	0	0	0	0	0		41,287			
-160	0	0	0	0	0		0			
-47,645,805	0	0	0	0	15,747,947	0	61,227,738	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	49,381,337	0
0	0	0	0	0	0	0	0	0	87,308	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		297			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	659	0	0	0	0	0
0	0	0	0	0	0		0			
-180,444	0	0	0	0	27,448		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,394	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-37,768	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,436,781	0	0	0	0	12,047,829		0			
0	0	0	0	0	0		4,251,486			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		951,303			
0	0	0	0	0	0		0			
0	0	0	0	0	0		991,892			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,424,385			
0	0	0	0	0	0		10,250,882			
-1,716,369	0	0	0	0	847,114		0			
-86,979	0	0	0	0	309,689	0	0	0	0	0
0	0	0	0	0	0		0			
-227,760	0	0	0	0	4,765		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,497,221			
-33	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	91,746,354	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	30,751,736	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,662,331	0	0	0	0	989,452		0			
-1,211,149	0	0	0	0	907,933		4,673,221			
-55,129	0	0	0	0	55,129		60,698			
0	0	0	0	0	0		28,545			
0	0	0	0	0	0		0			
0	0	0	0	0	60,492	0	0	0	0	0
0	0	0	0	0	0		0			
-514,005	0	0	0	0	504,263		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-336,969	0	0	0	0	62,931		0			
0	0	0	0	0	0	0	0	0	4,288,220	0
0	0	0	0	0	0	0	0	0	488,949	0
-768,807	0	0	0	0	439,809		0			
0	0	0	0	0	0		0			
0	0	0	0	0	10,559	0	0	0	0	0
0	0	0	0	0	0		3,243,811			
0	0	0	0	0	0	0	0	0	32,561,124	0
0	0	0	0	0	0	0	0	0	101,640	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	64,792,654	0
0	0	0	0	0	0		440,507			
0	0	0	0	0	0		35,134			
-533	0	0	0	0	174		738,361			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		7,385			
-14	0	0	0	0	4		0			
0	0	0	0	0	0	0	118,908	0	727,963	0
0	0	0	0	0	0		92,784			
0	0	0	0	0	4	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,609,030	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	282,194	0	0	0	0	0
0	0	0	0	0	0	0	0	0	10,559,472	0
-49,165,615	0	0	0	0	11,754,455		18,609,404			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	350,814,191	0
0	0	0	0	0	0	0	0	0	34,584,126	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,396,823	0	0	0	0	120,525	0	0	0	16,937,649	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-884,896	0	0	0	0	3,899,076	0	0	0	0	0
-4,328	0	0	0	0	3,504		0			
0	0	0	0	0	0		0			
0	0	0	0	0	726,439,868	0	0	0	0	0
0	0	0	0	0	84	0	0	0	0	0
-1,377,096	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,980,606	0	0	0	0	132,774		0			
-26,328,494	0	0	0	0	14,988,390		9,867			
-44,057,313	0	0	0	0	30,224,866		1,922,944			
-22,735,865	0	0	0	0	20,155,106	0	0	0	0	0
0	0	0	0	0	0		1,130,550			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		4,332,633			
-53	0	0	0	0	0	0	84,229	0	39,229,257	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-25,060,261	0	0	0	0	12,849,316		0			
-121,672,945	0	0	0	0	73,061,417		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-195,718,398	0	0	0	0	0	0	0	0	0	0

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-987,052,271	0	0	0	0	0	0	0	0	59,932,136	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-9,706,432	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-239,459,363	0	0	0	0	0	0	0	0	0	0
-14,196,649	0	0	0	0	7,546,429	0	0	0	7,113,138	0
-44,467	0	0	0	0	10,017		0			
-102,014,888	0	0	0	0	0	0	0	0	8,639,020	0
-842,169	0	0	0	0	0	0	0	0	0	0
-1,496,971	0	0	0	0	1,074,257		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,212,214	0	0	0	0	2,368,554		0			
-31,965,244	0	0	0	0	23,368,010	0	44,016,764	0	34,320,030	0
-6,766,839	0	0	0	0	141,585		0			
0	0	0	0	0	0		0			
-30,388,330	0	0	0	0	22,342,786		0			
0	0	0	0	0	0		20,475			
-1,508,426	0	0	0	0	1,032,812		17,674,777			
0	0	0	0	0	0		0			
-504,332,493	0	0	0	0	205,066,073		0			
0	0	0	0	0	0		0			
-1,104,993	0	0	0	0	0		0			
-199,995,345	0	0	0	0	10,423,243		0			
0	0	0	0	0	0		0			
0	0	0	0	0	7,032,907	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,082,951,918	0	0	0	0	0	0	0	0	0	0
-33,568,553	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-3,004,521	0	0	0	0	0	0	0	0	35,697,474	0
-272,402,024	0	0	0	0	0	0	0	0	65,573,463	0
-5,782,090	0	0	0	0	1,289,453		0			
-69,624,110	0	0	0	0	29,282,991		240,551			
-39,649,844	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		17,664			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,978,396	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	230,116,748	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-273,248,977	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,104,108,771	0	0	0	0	0	0	0	0	0	0
-113,632,296	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-294,010	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,680,681	0	0	0	0	120,041		5,016,291			
-3,391,731	0	0	0	0	743,603		1,464,144			
-7,023,461	0	0	0	0	0	0	3,844,748	0	0	0
-11,437,201	0	0	0	0	669,556		6,459,508			
-3,636,053	0	0	0	0	784,195		0			
-18,424,568	0	0	0	0	521,103		5,755,907			
-3,762,264	0	0	0	0	88,017		12,456,041			
-18,642,649	0	0	0	0	2,543,236		2,460,061			
-5,774,613	0	0	0	0	327,557		17,548,566			
-4,144,712	0	0	0	0	3,774,661		0			
-242,722,271	0	0	0	0	70,628,773	0	0	0	0	0
0	0	0	0	0	0		226,823			
-6,886,884	0	0	0	0	0		7,616,256			
0	0	0	0	0	0		306,702			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-8	0	0	0	0	0		0			
0	0	0	0	0	0		2,759,572			
0	0	0	0	0	0		6,878,575			
-18,597,834	0	0	0	0	952,229	0	0	0	6,310,205	0
-3,976,818	0	0	0	0	232,515		0			
0	0	0	0	0	0	0	0	0	4,358,386	0
0	0	0	0	0	0	0	0	0	0	0
-27,860,122	0	0	0	0	38,029,977	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-2,908,081	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,851,064	0	0	0	0	0		0			
-1,249,174	0	0	0	0	0	0	2,261,694	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6,980,728	0	0	0	0	1,955,272	0	0	0	0	0
0	0	0	0	0	0		0			
-24,397,490	0	0	0	0	4,771,839	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-609,397	0	0	0	0	0		0			
-2,956,182	0	0	0	0	698,387	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-29,471,609	0	0	0	0	11,751,128		0			
-2,616,476	0	0	0	0	0		0			
-2,991,839	0	0	0	0	1,826,825		0			
-18,849	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	504,239	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,137,248	0	0	0	0	0	0	0	0	1,234,640	0
0	0	0	0	0	0		0			
-1,064,109	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-39,225	0	0	0	0	1,419		41,907,600			
0	0	0	0	0	0		0			
0	0	0	0	0	34	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	4,532,722	0
-1,462	0	0	0	0	1,144	0	0	0	0	0
-3,333,509	0	0	0	0	19,006	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	10,007,715	0
0	0	0	0	0	0		0			
-9,948,283	0	0	0	0	1,565		4,189,061			
-30,398,233	0	0	0	0	158,692	0	369,946	0	0	0
-3,393,093	0	0	0	0	0	0	0	0	0	0
-8,964	0	0	0	0	0		0			
0	0	0	0	0	0	0	7,443,462	0	3,546,708	0
0	0	0	0	0	0		0			
-413,895	0	0	0	0	0		0			
0	0	0	0	0	0		463,812			
-3,099,010	0	0	0	0	1,042,311		0			
0	0	0	0	0	0		307,473			
-16,607	0	0	0	0	25,023	0	285,513	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	6,150,654	0
0	0	0	0	0	0		211,571			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		14,492,398			
-231,731	0	0	0	0	0		386			
0	0	0	0	0	0		16,819			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		907			
0	0	0	0	0	0		12,066,058			
0	0	0	0	0	0		7,953			
0	0	0	0	0	0		301,699			
0	0	0	0	0	0		132,127			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-85,934,311	0	0	0	0	3,121,465		0			
-25,756	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		54,450,314			
0	0	0	0	0	0		2,853,196			
0	0	0	0	0	0		908,008			
0	0	0	0	0	0		47,828			
0	0	0	0	0	0		4,699,724			
0	0	0	0	0	0		1,762,241			
0	0	0	0	0	0		18,216			
0	0	0	0	0	0		0			
-17,881	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-89	0	0	0	0	0		0			
-791,214	0	0	0	0	90,400		0			
-479,131	0	0	0	0	0	0	0	0	0	0
-233,691	0	0	0	0	36,374		0			
0	0	0	0	0	0		0			
-574,011	0	0	0	0	10,352		0			
0	0	0	0	0	0		0			
-99,344	0	0	0	0	0		0			
-1,179,730	0	0	0	0	363,769		0			
-614,809	0	0	0	0	329,814		0			
0	0	0	0	0	19,943	0	0	0	0	0
-1,722,963	0	0	0	0	233,244	0	0	0	3,021,687	0
-2,453,151	0	0	0	0	12,560		0			
0	0	0	0	0	0	0	0	0	0	0
-216,122	0	0	0	0	0		0			
0	0	0	0	0	5,901	0	0	0	0	0
0	0	0	0	0	0		0			
-47	0	0	0	0	0	0	4,798,600	0	29,539,518	0
-225,813	0	0	0	0	35,248		16,687,554			
0	0	0	0	0	18,152,252	0	14,095,592	0	0	0
-16	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,797	0	0	0	0	0		0			
-2,468,936	0	0	0	0	0		0			
-549,658	0	0	0	0	0		792,973			
0	0	0	0	0	998,620		0			
-20,672,414	0	0	0	0	279,047	0	0	0	0	0
-30,464	0	0	0	0	0		0			
-2,253	0	0	0	0	0		3,072,963			
-87,372	0	0	0	0	21,706		7,449,120			
-168,786	0	0	0	0	67,433	0	6,713,288	0	0	0
-1,730,211	0	0	0	0	1,592,639		0			
-1,415,591	0	0	0	0	1,194,479		0			
0	0	0	0	0	0		0			
-1,648	0	0	0	0	257		0			
-872,176	0	0	0	0	32,558		11,595,218			
0	0	0	0	0	43,840	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,023			
0	0	0	0	0	6,447,963	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-5,902,414	0	0	0	0	1,195,650	0	0	0	0	0
-2,222,972	0	0	0	0	1,569,907	0	0	0	1,099,355	0
0	0	0	0	0	0		0			
-30,405	0	0	0	0	27,930	0	240,225	0	0	0
-740,188	0	0	0	0	229,798		13,234,315			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		5,558,729			
-9,345,621	0	0	0	0	10,213,660	0	5,254,725	0	0	0
-9,681,942	0	0	0	0	2,791,687		0			
-448,979	0	0	0	0	0		0			
-3,708	0	0	0	0	0		0			
0	0	0	0	0	0	0	2,038,594	0	20,548	0
-16,596	0	0	0	0	0		0			
-99,846	0	0	0	0	555		0			
-160,498	0	0	0	0	5,830		0			
-60,328	0	0	0	0	0		0			
0	0	0	0	0	0		55,220,400			
-22,364	0	0	0	0	0		0			
-38,635	0	0	0	0	74,938	0	0	0	0	0
0	0	0	0	0	0		11,012,341			
-10,410	0	0	0	0	3,443	0	0	0	0	0
-151,524	0	0	0	0	99		13,738,620			
0	0	0	0	0	0		0			
0	0	0	0	0	0		6,335,911			
0	0	0	0	0	0		0			
-1,288,637	0	0	0	0	486,040	0	0	0	0	0
0	0	0	0	0	3,232,436		0			
0	0	0	0	0	0		5,810,889			
-2	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	6,349,125	0
0	0	0	0	0	0		4,079,641			
0	0	0	0	0	67,247	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,963	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	14		0			
-1,068,218	0	0	0	0	757,006	0	0	0	0	0
-2,877,000	0	0	0	0	572,902		0			
-19,180,517	0	0	0	0	820,056		0			
-2,559,291	0	0	0	0	2,501	0	41,948	0	0	0
0	0	0	0	0	0	0	79,721	0	0	0
-61,141,124	0	0	0	0	534,472		0			
-31,108,598	0	0	0	0	7,030,869	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-18,100,697	0	0	0	0	3,108,040		357,564			
-2,051,389	0	0	0	0	1,292,347		0			
0	0	0	0	0	0	0	153,402	0	0	0
-3,131,571	0	0	0	0	762,713	0	13,015	0	0	0
-2,782	0	0	0	0	24		0			
-840,880	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,988,988	0	0	0	0	0		936,953			
-6,804,682	0	0	0	0	1,398,531	0	0	0	0	0
0	0	0	0	0	0		0			
-153,093	0	0	0	0	101,180	0	0	0	0	0
-1,017,976	0	0	0	0	0		0			
-1,209,220	0	0	0	0	233,656	0	2,127	0	0	0
-2,777,286	0	0	0	0	452,047	0	0	0	0	0
-1,333,899	0	0	0	0	177,745	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-8,904,726	0	0	0	0	0		0			
-25,959,798	0	0	0	0	2,015,071	0	0	0	0	0
0	0	0	0	0	0	0	181,983	0	0	0
-10,444,212	0	0	0	0	625,058		0			
-1,973,346	0	0	0	0	1,247,071		0			
-5,439,578	0	0	0	0	0		1,937,999			
-3,722,084	0	0	0	0	791,624		0			
0	0	0	0	0	0	0	0	0	0	0
-6,337,809	0	0	0	0	896,180	0	0	0	0	0
-6,378,205	0	0	0	0	138,401	0	0	0	0	0
-3,787,261	0	0	0	0	740,575		0			
-1,529,158	0	0	0	0	4,376	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-10,171,422	0	0	0	0	2,347,062	0	0	0	0	0
-4,540,198	0	0	0	0	1,291,317	0	159,349	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-895	0	0	0	0	78	0	0	0	0	0
-1,063	0	0	0	0	0		0			
-34,990,160	0	0	0	0	5,579,723	0	630	0	0	0
0	0	0	0	0	0		0			
-142,247	0	0	0	0	0		0			
-9,062,889	0	0	0	0	1,916,999		0			
0	0	0	0	0	0		0			
-5,450,884	0	0	0	0	237,414		0			
0	0	0	0	0	0		0			
0	0	0	0	0	51,722	0	0	0	0	0
0	0	0	0	0	0		0			
-149,235	0	0	0	0	149,235		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		1,548,057			
0	0	0	0	0	3,583	0	11,351,221	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	3,918,518	0
0	0	0	0	0	0		8,379,587			
0	0	0	0	0	0		2,556,097			
0	0	0	0	0	0		21,277,590			
0	0	0	0	0	0		507,767			
-12,801	0	0	0	0	0		4,118,220			
0	0	0	0	0	0		1,221,115			
-51,573	0	0	0	0	12,919		4,974,827			
0	0	0	0	0	0	0	1,050,415	0	0	0
0	0	0	0	0	0		320,070			
0	0	0	0	0	0		5,535			
0	0	0	0	0	0		7,294,190			
-565,116	0	0	0	0	227,747		0			
-3,758	0	0	0	0	5,817	0	105,032,476	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		118,081			
-20,052	0	0	0	0	237	0	2,399,535	0	19,952,394	0
-257,661	0	0	0	0	58,883	0	2,872,314	0	0	0
-478	0	0	0	0	0		7,153			
0	0	0	0	0	0		40,208			
-228,680	0	0	0	0	7,783	0	5,975	0	0	0
0	0	0	0	0	6,907	0	0	0	0	0
-6,147	0	0	0	0	1,774		4,970,621			
-41,434,151	0	0	0	0	579		26,784,254			
-198,133	0	0	0	0	0		69,159,340			
0	0	0	0	0	0		813,524			
-582,036	0	0	0	0	187,657		1,025,341			
-466,874	0	0	0	0	30,793		21,280			
0	0	0	0	0	0	0	0	0	10,281,607	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,674,801	0	0	0	0	0	0	0	0	12,564,085	0
-155,145	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		344,023			
-2,953,546	0	0	0	0	1,177,658		0			
-247,483	0	0	0	0	9,782		0			
0	0	0	0	0	0		30,329			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,298,524	0	0	0	0	991,380		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-83,630	0	0	0	0	66,343	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-3,769,379	0	0	0	0	127,273		0			
0	0	0	0	0	0	0	0	0	505,336	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	518,500	0	0	0	108,527	0
-236	0	0	0	0	0		0			
-48,327,706	0	0	0	0	0		0			
-3,081,493,220	0	0	0	0	476,009,883	0	0	0	0	0
-4,241,752	0	0	0	0	1,954,689		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,584,170			
0	0	0	0	0	0		0			
-795,225,204	0	0	0	0	334,712,613		0			
0	0	0	0	0	0		0			
-159,184,820	0	0	0	0	40,902,886	0	0	0	0	0
-1,294,284	0	0	0	0	1,032	0	0	0	0	0
-33,752,442	0	0	0	0	8,857,221		0			
-1,835,817	0	0	0	0	388		0			
-3,272,271	0	0	0	0	305,223		0			
-1,934,632	0	0	0	0	433,534		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,088	0	0	0	0	754	0	0	0	0	0
-2,829,760	0	0	0	0	157,417		13,358,035			
-95,818,625	0	0	0	0	58,019,904	0	7,562,213	0	0	0
-16,322,325	0	0	0	0	3,203,697	0	0	0	0	0
-61,924	0	0	0	0	0		0			
-176,720,049	0	0	0	0	8,012,628	0	220,347,948	0	0	0
0	0	0	0	0	0		0			
-57,218,215	0	0	0	0	15,875	0	6,580,367	0	0	0
-43,719,826	0	0	0	0	13,216,978	0	11,113,464	0	0	0
-20,299,637	0	0	0	0	39,476		0			
-180,755,631	0	0	0	0	56,252,634	0	62,266,644	0	0	0
-189,568,051	0	0	0	0	13,818,767	0	5,308,132	0	0	0
-218,565,442	0	0	0	0	49,727,226		15,306,627			
-369,819,683	0	0	0	0	111,823,102	0	8,964,437	0	0	0
-1,986,096	0	0	0	0	228,406	0	0	0	0	0
-12,785,585	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-45,147	0	0	0	0	157		0			
-111,874	0	0	0	0	41,015	0	376,147	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-21	0	0	0	0	0		0			
-2,268,466	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,753	0	0	0	0	265	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		63,508			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,039,830	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,209,505	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,432,962			
-527,287	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,608,819,966	0
-2,002,157,918	0	0	0	0	0	0	0	0	0	0
-103,217,384	0	0	0	0	0	0	0	0	0	0
-5,517,831	0	0	0	0	1,645,123	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,070,079	0	0	0	0	0		0			
-56,755,306	0	0	0	0	17,246,576	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-82,631,847	0	0	0	0	18,283,471	0	0	0	8,848,863	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		13,052,746			
-5,597,141	0	0	0	0	0	0	0	0	0	0
-323,765	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,666,548,518	0	0	0	0	105,875,890	0	0	0	103,108,030	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-1,133,343,305	0	0	0	0	316,641,445	0	0	0	87,099,526	0
-648,697,114	0	0	0	0	65,664,279	0	39,539,319	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-11,851,654	0	0	0	0	0		0			
-6,993,259	0	0	0	0	0		0			
-110,593	0	0	0	0	39,765	0	0	0	268,866	0
0	0	0	0	0	0		0			
-29,701	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-35,428,170	0	0	0	0	0	0	0	0	0	0
-54,545	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-277,424,637	0	0	0	0	55,734,693	0	3,373,012	0	0	0
-70,236,184	0	0	0	0	0	0	0	0	0	0
-15,384,937	0	0	0	0	6,968,652		10,405,945			
0	0	0	0	0	0		0			
-9,645,380	0	0	0	0	0		0			
-7,261,913	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,684,160	0	0	0	0	2,117,891	0	0	0	2,663,703	0
0	0	0	0	0	0		5,144,783			
-2,298,181	0	0	0	0	0		0			
-53,230,985	0	0	0	0	0		0			
-174	0	0	0	0	105,987	0	35,079,673	0	0	0
0	0	0	0	0	0		5,906,448			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-93,277,721	0	0	0	0	0	0	0	0	0	0
-193,334	0	0	0	0	0	0	0	0	0	0
-24,075,558	0	0	0	0	1,326,731	0	0	0	0	0
-47,779,314	0	0	0	0	7,713,422		0			
0	0	0	0	0	0		0			
-30,457,740	0	0	0	0	0	0	0	0	0	0
-93,339,059	0	0	0	0	0	0	0	0	0	0
-109,316,852	0	0	0	0	0		1,853,859			
0	0	0	0	0	0		0			
-169,480	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-636,068	0	0	0	0	31,869		0			
-1,644,309	0	0	0	0	2,579	0	0	0	0	0
-34,368	0	0	0	0	4,241	0	190,011	0	0	0
-45,564	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		11,746			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-200,328	0	0	0	0	16,877	0	0	0	0	0
-6,617,676	0	0	0	0	960,788	0	0	0	0	0
-16,868,658	0	0	0	0	6,116,955	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-463,856	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-283,145	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,955,824,904	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	181,096,692	0
-32,559,882	0	0	0	0	4,896,630	0	292,696	0	0	0
0	0	0	0	0	0		0			
-13,250,121	0	0	0	0	7,266,892	0	0	0	0	0
-9,176,453	0	0	0	0	3,185,646	0	0	0	0	0
-3,313,727	0	0	0	0	1,454,627	0	51,702	0	0	0
-24,622,557	0	0	0	0	6,896,419	0	46,699,983	0	0	0
-1,764,195	0	0	0	0	458,783	0	0	0	0	0
0	0	0	0	0	0		50,579,926			
-4,048	0	0	0	0	0		0			
-388,342	0	0	0	0	14,175		11,928,992			
-4,142,143	0	0	0	0	327,544	0	0	0	0	0
-13,709,707	0	0	0	0	0		0			
-203,578	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-570,611	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-551	0	0	0	0	0		953,688			
0	0	0	0	0	0		0			
-8,059,844	0	0	0	0	0		7,500,025			
-24,795,097	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		90,298,440			
0	0	0	0	0	0		0			
-1,093,595	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		3,035,864			
0	0	0	0	0	0	0	1,467,500	0	0	0
-165,918	0	0	0	0	0	0	0	0	0	0
-3,338,302	0	0	0	0	1,035,802	0	0	0	0	0
-37,232,107	0	0	0	0	12,384,042	0	25,402	0	0	0
-13,366,869	0	0	0	0	6,357,467	0	17,635,647	0	0	0
-120,674,931	0	0	0	0	50,097,992		215,035,732			
-3,595,995	0	0	0	0	160,115	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-30,462,026	0	0	0	0	1,728,170	0	0	0	0	0
-1,374,611	0	0	0	0	181,418	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-240,412,395	0	0	0	0	67,646,057	0	0	0	0	0
-3,670,260	0	0	0	0	696,266	0	0	0	0	0
0	0	0	0	0	0		21,698,261			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6,892,238	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-439,204	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-2,190	0	0	0	0	0	0	0	0	0	0
-5,514,249	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,411,742	0	0	0	0	0	0	0	0	0	0
-629,547	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,979,296	0	0	0	0	0		0			
-4,091,473	0	0	0	0	0	0	0	0	0	0
-1,628,539,385	0	0	0	0	0	0	0	0	23,874,869	0
-2,917,257,705	0	0	0	0	0	0	0	0	0	0
-51,347,943	0	0	0	0	0	0	0	0	0	0
-4,285,106	0	0	0	0	0	0	0	0	0	0
-475,876,229	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-8,101,347	0	0	8,101,347	0	0	0	5,978	0	0	0
0	0	0	0	0	0		1,667,328			
0	0	0	0	0	0	0	0	0	1,453,108	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		51,150,948			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-25,084,723	0	0	25,084,723	0	0		0			
-16,455,361	0	0	16,455,361	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,123,393	0	0	2,123,393	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-700,634	0	0	700,634	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-4,276,320	0	0	4,276,320	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-140,401,478	0	0	124,457,528	0	15,943,950	0	0	0	0	0
-15,886,305	0	0	15,886,305	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-4,676,639	0	0	4,676,639	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	9,976,916	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	-147,508,421	0
0	0	0	0	0	0	0	0	0	173,328,735	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
524	0	0	-524	0	0	0	0	0	0	0
386	0	0	-386	0	0	0	0	0	0	0
956	0	0	-956	0	0	0	0	0	0	0
-28,639,486	0	0	0	0	28,639,486	0	0	0	0	0
0	0	0	0	0	0		0			
-5,381,769	0	0	0	0	5,381,769	0	0	0	0	0
-5,186,689	0	0	0	0	5,186,689	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-515	0	0	515	0	0		0			
-699	0	0	699	0	0		0			
-405	0	0	405	0	0		0			
-171	0	0	171	0	0		0			
-699	0	0	699	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	2,589,346,215	0	0	0	0
0	0	0	0	0	0		0			
0	652,423,991	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,079,657,781	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	1,550	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-79,705,092	0	0	79,705,092	0	0		0			
-30,502,726	0	0	30,502,726	0	0		0			
-999,888,302	0	0	999,888,302	0	0	0	3,798,972	0	0	0
-3,591,737,448	0	0	3,591,737,448	0	0	0	0	0	0	0
-17,036,598	0	0	17,036,598	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,998,564	0	0	4,998,564	0	0		0			
-7,519,933	0	0	7,519,933	0	0		0			
-4,817,233	0	0	4,817,233	0	0		0			
-452,281,168	0	0	452,281,168	0	0		0			
-84,852,983	0	0	84,852,983	0	0	0	0	0	0	0
-3,516,288,071	0	0	3,516,288,071	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	611,395	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-147,555,037	0	0	2,347,555,037	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-207,839,112	0	0	207,839,112	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-131,975,540	0	0	131,975,540	0	0		1,002,625			
-122,624,614	0	0	122,624,614	0	0		99,403			
0	0	0	0	0	0		0			
-738,100,862	0	0	738,100,862	0	0		0			
-446,978,523	0	0	446,978,523	0	0		31,532,517			
-1,455,861,845	0	0	1,455,861,845	0	0		74,820			
-274,505,339	0	0	274,505,339	0	0		0			
-226,380,058	0	0	226,380,058	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,665	0	0	10,665	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-43,058,141	0	0	43,058,141	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
2,646,605	0	0	-2,646,605	0	0	0	-55,745,659	0	0	0
0	0	0	0	0	0		8,248,746			
0	0	0	0	0	0		603,925			
-87,934	0	0	87,934	0	0		3,610,642			
-1,494	0	0	1,494	0	0		0			
-639,382	0	0	639,382	0	0	0	401,209	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-939,859	0	0	939,859	0	0		66,392			
-3,624,539	0	0	3,624,539	0	0	0	62,052,068	0	0	0
0	0	0	0	0	0	0	0	0	105,942,382	0
0	0	0	0	0	0		0			
-18,645,292	0	0	18,645,292	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-736,290,234	0	0	736,290,234	0	0	0	0	0	0	0
0	-274,595,900	0	0	0	0		0			
-166,420,400	0	0	166,420,400	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,132,603,639	0	0	1,132,603,639	0	0		0			
-352,037,530	0	0	352,037,530	0	0		0			
-917	0	0	0	0	917		0			
-39,042,699	0	0	39,042,699	0	0		0			
-48,828,594	0	0	48,828,594	0	0		0			
-12,509,244	0	0	12,509,244	0	0		0			
-11,872,860,188	0	0	11,872,860,188	0	0		0			
0	608,008,126	0	-608,008,126	0	0	0	0	0	0	0
-324,361,721	0	0	324,361,721	0	0		0			
-25,780,271	0	0	25,780,271	0	0		0			
0	0	0	0	0	0		0			
-316,753	0	0	316,753	0	0		0			
-609,288	0	0	609,288	0	0		0			
0	0	0	0	0	0	0	-50,814,602	0	471,360,966	0
0	0	0	0	0	0		50,814,602			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-33,413,863	0	0	33,413,863	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-13,216,977	0	0	13,216,977	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		2,899,033			
0	0	0	0	0	0		21,050,434			
0	0	0	0	0	0		0			
-285,475,678	0	0	285,475,678	0	0		4,055,447			
0	0	0	0	0	0		0			
0	689,131,102	0	-689,131,102	0	0	0	0	0	0	0
0	0	0	-3,550,333,346	0	0	0	-22,875,978	0	0	0
-1,575,887	0	0	1,575,887	0	0		0			
-369,082,420	0	0	369,082,420	0	0	0	1,071,857	0	0	0
-2,216,898	0	0	2,216,898	0	0		0			
0	5,372,364,294	0	-5,374,581,192	0	0	0	0	0	0	0
-3,181,185,441	0	0	3,181,185,441	0	0		43,255,135			
-750,748,623	0	0	750,748,623	0	0	0	1,478,178	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,075,359	0	0	0	0	14,075,359		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-7,529,078	0	0	7,529,078	0	0		0			
-3,657,494	0	0	3,657,494	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-17,822,992	0	0	17,822,992	0	0		0			
-572,423	0	0	572,423	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	81,172,431	0
0	0	0	0	0	0	0	0	0	12,796,344	0
0	0	0	0	0	0	0	0	0	0	0
-13,957,971	0	0	13,957,971	0	0		46,828,116			
0	0	0	0	0	0		538,722			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,485,569			
0	0	0	0	0	0	0	0	0	0	0
-46,595,852	0	0	46,419,520	0	176,332	0	0	0	0	0
-67,757,004	0	0	0	0	67,757,004		0			
0	0	0	0	0	0		0			
-21,947,057	0	0	0	0	21,947,057		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,011,987	0	0	0	0	3,011,987		0			
-177,767,387	0	0	0	0	177,767,387	0	0	0	0	0
0	0	0	0	0	0		0			
-23,122,182	0	0	0	0	23,122,182		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-275	0	0	0	0	275		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-272,026,412	0	0	0	0	272,026,412		0			
0	0	0	0	0	0		0			
-269,454,559	0	0	0	0	269,454,559		0			
-5,630,685	0	0	0	0	5,630,685		0			
-4,154,860	0	0	0	0	4,154,860		0			
-3,573,639	0	0	0	0	3,573,639		0			
-104,965	0	0	0	0	104,965		0			
-104,215,497	0	0	0	0	104,215,497		0			
0	0	0	0	0	0		0			
-35,781,830	0	0	0	0	35,781,830	0	0	0	0	0
-60,734,643	0	0	0	0	60,734,643	0	0	0	0	0
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-17,882,113	0	0	17,882,113	0	0		0			
-2,377,393	0	0	2,377,393	0	0		4,086,075			
0	0	0	0	0	0		6,860,000			
-52,363,821	0	0	52,363,821	0	0		508,638			
-22,720,648	0	0	22,720,648	0	0	0	96,107,595	0	0	0
-9,751,105	0	0	9,751,105	0	0		0			
-1,903,432	0	0	1,903,432	0	0		0			
-3,296,729	0	0	3,296,729	0	0		4,723,950			
-23,529,868	0	0	23,529,868	0	0		648,752			
-9,933,396	0	0	9,933,396	0	0		0			
-26,696,264	0	0	26,696,264	0	0		0			
-66,300,863	0	0	66,300,863	0	0		0			
-20,719,414	0	0	20,719,414	0	0		0			
-16,742,370	0	0	16,742,370	0	0		0			
0	0	0	0	0	0		0			
-1,307,157	0	0	1,307,157	0	0		0			
-6,048,716	0	0	6,048,716	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-812,256	0	0	812,256	0	0		0			
0	0	0	0	0	0		775,740			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,659,076	0	0	1,659,076	0	0		0			
-7,990,879	0	0	7,990,879	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,908,500	0	0	10,908,500	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-25,982,110	0	0	0	0	25,982,110	0	0	0	0	0
-5,422,303	0	0	0	0	5,422,303		0			
-50,718,713	0	0	0	0	50,718,713		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-910,844	0	0	0	0	910,844		0			
-10,170,290	0	0	0	0	10,170,290		0			
-1,981,345	0	0	0	0	1,981,345		0			
0	0	0	0	0	0		0			
-12,016,114	0	0	0	0	12,016,114		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,613,017	0	0	0	0	4,613,017		0			
0	0	0	0	0	0		0			
-10,522,729	0	0	0	0	10,522,729		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,048,274	0	0	4,048,274	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,514,361	0	0	3,514,361	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,800,202			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-588,630	0	0	588,630	0	0		0			
-93,579,269	0	0	93,579,269	0	0		0			
-50,081,738	0	0	50,081,738	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,951,622	0	0	12,951,622	0	0		0			
-6,516,132	0	0	6,516,132	0	0		0			
-6,927,974	0	0	6,927,974	0	0		0			
-62,557,594	0	0	62,557,594	0	0		0			
0	0	0	0	0	0		0			
-7,073,562	0	0	7,073,562	0	0		0			
-18,651,712	0	0	18,651,712	0	0		0			
-2,230,907	0	0	2,230,907	0	0		0			
-24,414,847	0	0	24,414,847	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,060,424	0	0	0	0	6,060,424		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-2,178,467	0	0	2,178,467	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,022,602	0	0	2,022,602	0	0		0			
0	0	0	0	0	0		25,275,271			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,056,323	0	0	5,056,323	0	0	0	414,817	0	0	0
-211,269,039	0	0	211,269,039	0	0	0	12,594,679	0	0	0
-998,283	0	0	998,283	0	0		0			
-34,338,886	0	0	34,338,886	0	0	0	0	0	0	0
-31,288,481	0	0	31,288,481	0	0	0	4,529,206	0	0	0
-6,815,380	0	0	6,815,380	0	0	0	0	0	0	0
-37,035,595	0	0	37,035,595	0	0	0	5,340,179	0	0	0
0	0	0	0	0	0		0			
-1,725,364	0	0	1,725,364	0	0		0			
-5,904,266	0	0	5,904,266	0	0		0			
-1,327,892	0	0	1,327,892	0	0		0			
-75,033,144	0	0	75,033,144	0	0	0	2,471,257	0	0	0
-743,406	0	0	743,406	0	0		0			
-1,485,889	0	0	1,485,889	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,450,550	0	0	7,450,550	0	0		0			
0	0	0	0	0	0		0			
-16,774,937	0	0	16,774,937	0	0		0			
-2,039,571	0	0	2,039,571	0	0		0			
0	0	0	0	0	0		14,548,233			
-3,267,078	0	0	3,267,078	0	0	0	0	0	0	0
-20,309,995	0	0	20,309,995	0	0		0			
-8,113,125	0	0	8,113,125	0	0		0			
-5,117,351	0	0	5,117,351	0	0		0			
-65,166,379	0	0	65,166,379	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,149,463	0	0	3,149,463	0	0		0			
-1,447,531	0	0	1,447,531	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,568,267	0	0	4,568,267	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-353,111	0	0	353,111	0	0		0			
-69,998,170	0	0	69,998,170	0	0		0			
-64,006,106	0	0	64,006,106	0	0	0	10,051,968	0	0	0
-1,534,780	0	0	1,534,780	0	0		2,283,000			
-4,992,406	0	0	4,992,406	0	0		964,513			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-22,297,977	0	0	22,297,977	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-819,640	0	0	819,640	0	0		400,000			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,868,434			
0	0	0	0	0	0		0			
-6,839,603	0	0	6,839,603	0	0		2,588,900			
-11,453,914	0	0	11,453,914	0	0		0			
0	0	0	0	0	0		0			
-19,603,717	0	0	19,603,717	0	0		7,278,022			
0	0	0	0	0	0		0			
-2,100,444	0	0	2,100,444	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-243,487	0	0	243,487	0	0		0			
-260,402	0	0	260,402	0	0		0			
-37,533,956	0	0	37,533,956	0	0	0	343,893	0	0	0
-9,343,728	0	1,079,801	9,343,728	0	0	0	2,427,495	0	0	0
-272,275,433	0	0	272,275,433	0	0	0	0	0	0	0
-63,038,389	0	0	63,038,389	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-4,734,583	0	0	4,734,583	0	0		0			
-11,104,283	0	0	11,104,283	0	0		527,020			
-812,797	0	0	812,797	0	0		0			
0	0	0	0	0	0		0			
-1,542,440	0	0	0	0	1,542,440		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-55,476,207	0	0	55,476,207	0	0		0			
0	0	0	0	0	0		0			
-10,707,837	0	0	10,707,837	0	0		0			
0	0	0	0	0	0		0			
-4,679,509	0	0	4,679,509	0	0		0			
-16,731,284	0	0	16,731,284	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,036,203	0	0	7,036,203	0	0		0			
-14,692,370	0	0	14,692,370	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	15,639,167	0
0	0	0	0	0	0	0	0	0	0	0
-67	0	0	67	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,454,428	0	0	0	0	16,454,428		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,204,454	0	0	0	0	4,204,454		0			
-7,236,426	0	0	0	0	7,236,426		0			
-40,598,630	0	0	0	0	40,598,630		0			
-12,131,249	0	0	0	0	12,131,249		0			
-54,857,595	0	0	0	0	54,857,595		0			
-43,058	0	0	0	0	43,058		0			
-41,463,914	0	0	0	0	41,463,914		0			
-21,023,209	0	0	0	0	21,023,209		0			
-92,631,257	0	0	0	0	92,631,257		0			
-3,371,767	0	0	0	0	3,371,767		0			
-51,104,637	0	0	0	0	51,104,637		0			
-2,453,709	0	0	0	0	2,453,709		0			
-16,572,652	0	0	0	0	16,572,652		0			
-5,598,706	0	0	0	0	5,598,706		0			
0	0	0	0	0	0		0			
-8,954,116	0	0	0	0	8,954,116		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1,043,716	0	0	0	0	1,043,716		0			
-8,433,143	0	0	0	0	8,433,143		0			
-4,976,597	0	0	0	0	4,976,597		0			
0	0	0	0	0	0		0			
-23,195,657	0	0	0	0	23,195,657		0			
-53,120,124	0	0	0	0	53,120,124		0			
-2,144,792	0	0	0	0	2,144,792		0			
-61,693,789	0	0	0	0	61,693,789		0			
-282,547	0	0	0	0	282,547		0			
-4,656,911	0	0	0	0	4,656,911		0			
-8,824,002	0	0	0	0	8,824,002		0			
0	0	0	0	0	0		0			
-11,589,327	0	0	0	0	11,589,327		0			
-2,777,449	0	0	0	0	2,777,449		0			
-3,094,810	0	0	0	0	3,094,810		0			
-2,853,940	0	0	0	0	2,853,940		0			
-4,324,553	0	0	0	0	4,324,553		0			
-2,813,119	0	0	0	0	2,813,119		0			
-1,420,792	0	0	0	0	1,420,792		0			
-3,083,103	0	0	0	0	3,083,103		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,987,095	0	0	6,987,095	0	0		0			
-51,441,223	0	0	51,441,223	0	0		0			
-2	0	0	2	0	0	0	0	0	0	0
-18,155,850	0	0	18,155,850	0	0		0			
-4,574,721	0	0	4,574,721	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,750,026	0	0	1,750,026	0	0		1,738,697			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,939,597	0	0	0	0	3,939,597		0			
-8,006,128	0	0	0	0	8,006,128		0			
-222,064	0	0	0	0	222,064		0			
-2,491,684	0	0	0	0	2,491,684		0			
0	0	0	0	0	0		0			
-13,322	0	0	0	0	13,322		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1,878,177	0	0	0	0	1,878,177		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,951,817	0	0	4,951,817	0	0		0			
-20,173,166	0	0	20,173,166	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,704,874	0	0	2,704,874	0	0	0	0	0	0	0
-28,253	0	0	28,253	0	0	0	0	0	0	0
-607,241	0	0	607,241	0	0		0			
0	0	0	0	0	0		0			
-1,244,324	0	0	1,244,324	0	0		0			
-1,708	0	0	1,708	0	0		0			
0	0	0	0	0	0		0			
-18,869,430	0	0	0	0	18,869,430		0			
0	0	0	0	0	0		0			
-41,144,419	0	0	0	0	41,144,419		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-8,039,613	0	0	0	0	8,039,613		0			
0	0	0	0	0	0		0			
-43,979,670	0	0	0	0	43,979,670	0	0	0	0	0
-3,875,730	0	0	0	0	3,875,730		0			
0	0	0	0	0	0		0			
-25,995,078	0	0	0	0	25,995,078		0			
0	0	0	0	0	0		0			
-11,476,305	0	0	0	0	11,476,305	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,436,379	0	0	0	0	4,436,379		0			
-50,930,389	0	0	0	0	50,930,389		0			
0	0	0	0	0	0		0			
-8,660,138	0	0	0	0	8,660,138		0			
-10,226,171	0	0	0	0	10,226,171		0			
-1,548,911	0	0	0	0	1,548,911		0			
-6,719,976	0	0	0	0	6,719,976		0			
-2	0	0	0	0	2		0			
-1,212,989	0	0	0	0	1,212,989		0			
-4,901,958	0	0	0	0	4,901,958		0			
-343,187	0	0	0	0	343,187		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,238,124	0	0	0	0	2,238,124		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,222,020	0	0	1,222,020	0	0		0			
-4	0	0	4	0	0		0			
-344	0	0	344	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-217,037	0	0	217,037	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,724,755	0	0	4,724,755	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,980,000	0	0	1,980,000	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,728	0	0	5,728	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-752	0	0	752	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-99,344	0	0	99,344	0	0		102,690			
0	0	0	0	0	0		1,904,728			
-6,996,857	0	0	6,996,857	0	0		1,370,000			
-10,716,393	0	0	10,716,393	0	0		91,917			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,199,132	0	0	9,199,132	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-3,350,732	0	0	3,350,732	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-125,092,015	0	0	125,092,015	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,943,226	0	0	0	0	14,943,226		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-61,504,235	0	0	61,504,235	0	0		0			
-8,085	0	0	8,085	0	0		0			
0	10,383,353	0	-10,383,353	0	10,383,353	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	46,212,477	0	93,825,539	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,103,783	0	0	0	0	2,103,783		0			
-1,727,204	0	0	0	0	1,727,204		0			
0	0	0	0	0	0		0			
-64,197	0	0	0	0	64,197		0			
0	0	0	0	0	0		0			
-994,134	0	0	0	0	994,134		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-18,722	0	0	0	0	18,722		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-95,967	0	0	0	0	95,967	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,013,953	0	0	0	0	2,013,953		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-656,716	0	0	0	0	656,716		0			
-1,697,015	0	0	0	0	1,697,015		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-46,254,350	0	0	0	0	46,254,350		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-291,646,739	0	0	291,646,739	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,012	0	0	0	0	20,012		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-43,838	0	0	0	0	43,838		0			
-2,724,434	0	0	0	0	2,724,434		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-338,577	0	0	0	0	338,577		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,725,291	0	0	0	0	3,725,291		0			
0	0	0	0	0	0		0			
-1,400,916	0	0	0	0	1,400,916		0			
0	0	0	0	0	0		0			
-575,775	0	0	0	0	575,775		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	2,472,655	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,944,791	0	0	16,944,791	0	0		0			
-54,842,304	0	0	54,842,304	0	0		143,864			
-44,955,818	0	0	44,955,818	0	0	0	24,384,048	0	0	0
-8,366	0	0	8,366	0	0		0			
-71,887,322	0	0	71,887,322	0	0		0			
-195,507,991	0	0	195,507,991	0	0		0			
0	0	0	0	0	0		0			
-126	0	0	126	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	6,031,972	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-19,101,729	0	0	19,101,729	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,967,481	0	0	2,967,481	0	0		0			
0	7,774,807	0	0	0	0		0			
-150,767,027	0	0	150,767,027	0	0		0			
0	0	0	0	0	0		0			
-2,605,919	0	0	2,605,919	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-50,615,955	0	0	50,615,955	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,462	0	0	1,462	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	61,595,231	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	-787,500	0	315,535,793	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-50,212,049	0	0	0	0	50,212,049		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		787,500			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	-82,626,636	0	264,728,895	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-66,605,454	0	0	66,605,079	0	375	0	0	0	0	0
-274	0	0	274	0	0		71,107			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-62,911,045	0	0	62,911,045	0	0		0			
0	0	0	0	0	0		0			
-36,594,295	0	0	36,594,295	0	0		0			
0	0	0	0	0	0		0			
-25,033,074	0	0	25,033,074	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,328,880	0	0	15,328,880	0	0		0			
-3,536,217	0	0	3,536,217	0	0		0			
0	0	0	0	0	0		82,555,529			
0	0	0	0	0	0		0			
-2,646,605	0	0	2,646,605	0	0	0	55,745,659	0	0	0
0	0	0	0	0	0	0	-512,954	0	0	0
-48,554,513	0	0	48,554,513	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-21,605,597	0	0	21,605,597	0	0		0			
0	0	0	0	0	0		0			
-137,764,720	0	0	137,764,720	0	0		0			
-81,311,386	0	0	81,311,386	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,717,092	0	0	3,717,092	0	0		0			
0	0	0	0	0	0		0			
-5,450	0	0	5,450	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-10,222,003	0	0	10,222,003	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-169,592,319	0	0	169,592,319	0	0		0			
-46,464,987	0	0	46,464,987	0	0		549,103			
-171,915,502	0	0	171,915,502	0	0		0			
0	0	0	0	0	0	0	0	0	1,698,481	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	51,945,104	0	0	0
0	0	0	0	0	0		0			
-8	0	0	8	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-171,427,555	0	0	171,427,555	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	15,338,959	0		0			
0	12,060,717	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-14,537,002	0	0	14,537,002	0	0		0			
-160,706,562	0	0	160,706,562	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	324,107,699	0
0	0	0	0	0	0	0	0	0	296,202,630	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-99,751,081	0	0	99,751,081	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10	0	0	10	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,850,441	0	0	5,850,441	0	0	0	148,083,402	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-12,452,717	0	0	12,452,717	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,713,600	0	0	5,713,600	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-3,662,564	0	0	3,662,564	0	0		0			
-37,797,659	0	0	37,797,659	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,147,911			
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,600,354			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-104,415,940	0	0	104,415,940	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-29,300,511	0	0	29,300,511	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		14,887			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,276,191	0	0	5,276,191	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-35,453,618	0	0	35,453,618	0	0		0			
0	0	0	0	0	0		0			
-52,003,921	0	0	52,003,921	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,398,590	0	0	16,398,590	0	0		772,531			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-406,398,082	0	0	406,398,082	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	301,457	0	0	0	0		0			
0	298,841,265	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	23,669,148	0	0	0	0		0			
0	1,921,359	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	1,208,220	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	3,681,712	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-8,101,347	0	0	8,101,347	0	0	0	5,978	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-459,614	0	0	459,614	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	63,484,470	0
-20,782,118	0	0	20,782,118	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-16,102	0	0	16,102	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-30,787,657	0	0	30,787,657	0	0	0	0	0	0	0
-351,072,971	0	0	351,072,971	0	0		0			
-97,581,492	0	0	97,581,492	0	0		0			
-1,434,372,800	0	0	1,434,372,800	0	0	0	0	0	66,652,332	0
-362,770,329	0	0	362,770,329	0	0	0	0	0	0	0
-3,477,281,764	0	0	3,477,281,764	0	0		0			
-4,293,167	0	0	4,293,167	0	0		0			
-562,708,878	0	0	562,708,878	0	0	0	0	0	0	0
-3,651,490,682	0	0	3,651,490,682	0	0		0			
0	0	0	0	0	0		0			
-74,108,829	0	0	74,108,829	0	0		0			
-113,760,821	0	0	113,760,821	0	0		0			
-87,191,794	0	0	87,191,794	0	0		0			
0	0	0	0	0	0	0	0	0	61,320,238	0
0	0	0	-3,125,069,682	0	3,125,069,682	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
20,782,118	0	0	-20,782,118	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	227,633,042	0
0	0	0	0	0	0	0	0	0	0	0
-8,607,443	0	0	8,607,443	0	0		0			
-8,433,122	0	0	8,433,122	0	0		0			
0	0	0	0	0	0		0			
-13,144,501	0	0	13,144,501	0	0		0			
-79,414,046	0	0	79,414,046	0	0		0			
-41,564,235	0	0	41,564,235	0	0		0			
-15,530,121	0	0	15,530,121	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	-21,577,812	0	21,577,812	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,093,429	0	0	5,093,429	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,698,771	0	0	2,698,771	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	5,099,787	0
-14,755,799	0	0	14,755,799	0	0	0	0	0	0	0
-15,630,936	0	0	15,630,936	0	0	0	4,986,010	0	0	0
0	0	0	0	0	0		0			
-26,846,714	0	0	26,846,714	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-334,952	0	0	334,952	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,999,622	0	0	2,999,622	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	30,455,423	0
-14,553,533	0	0	14,553,533	0	0	0	0	0	0	0
0	0	0	0	0	0	0	9,995,044	0	0	0
-33,537,843	0	0	33,537,843	0	0	0	0	0	0	0
-2,627,353	0	0	2,627,353	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-50,907,168	0	0	50,907,168	0	0	0	1,066,187	0	1,184,547	0
-11,568,263	0	0	11,568,263	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	36,150	0
0	0	0	0	0	0	0	0	0	735,513	0
0	0	0	0	0	0	0	0	0	1,683,715	0
0	0	0	0	0	0	0	0	0	35,968	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,275,462	0
0	0	0	0	0	0	0	0	0	3,215,415	0
0	0	0	0	0	0	0	0	0	1,224,710	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	610	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	283,995	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	3,421,395	0
0	0	0	0	0	0	0	0	0	1,678,861	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	8,005,486	0
0	0	0	0	0	0	0	0	0	9,584,399	0
0	0	0	0	0	0	0	0	0	4,262,259	0
0	0	0	0	0	0	0	0	0	202,595	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		6,695,469			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-85,504	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-27,720	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-221,256	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-73,494,441	0	0	0	0	0	0	0	0	2,737,356	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	172,203,269	0
0	0	0	0	0	0	0	0	0	0	0
-10,724,436	0	0	10,724,436	0	0	0	19,925	0	5,116,926	0
-16,280,052	0	0	16,280,052	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
16,202,693	0	0	-16,202,693	0	0	0	-11,955	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	19,974,527	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	235,551	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-39,734,512	0	0	39,734,512	0	0	0	442,953	0	34,300,089	0
-943,193	0	0	943,193	0	0		0			
-2,791,429	0	0	2,791,429	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-70,889,791	0	0	70,889,791	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		1			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,996	0	0	0	0	5,996		0			
-133,359,584	0	0	133,359,584	0	0	0	0	0	0	0
-9	0	0	9	0	0	0	3,192,968	0	0	0
-1,282,199	0	0	1,282,199	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-52,019,635	0	0	52,019,635	0	0		0			
0	0	0	0	0	0		0			
93,277,721	0	0	-93,277,721	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	79,154,844	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		237,000			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-162,236,460	0	0	162,236,460	0	0	0	7,057,938	0	172,224,213	0
-26,138,787	0	0	26,138,787	0	0	0	0	0	0	0
-276,970,880	0	0	276,970,880	0	0	0	0	0	0	0
-2,931,186	0	0	2,931,186	0	0		4,161,994			
0	0	0	0	0	0		0			
-168,906,040	0	0	168,906,040	0	0		0			
-194,910,030	0	0	194,910,030	0	0		0			
-230,988,282	0	0	230,988,282	0	0		0			
-338,256,510	0	0	338,256,510	0	0		0			
-42,720,239	0	0	42,720,239	0	0		0			
0	0	0	0	0	0	0	-3,072,175	0	0	0
-861	0	0	861	0	0		0			
-242,521,392	0	0	242,521,392	0	0	0	0	0	239,097,285	0
-325,124,988	0	0	325,124,988	0	0	0	0	0	0	0
-245,644,741	0	0	245,644,741	0	0	0	0	0	0	0
-131,112,820	0	0	131,112,820	0	0		0			
-771,253,027	0	0	771,253,027	0	0	0	21,259	0	0	0
-32,259,694	0	0	32,259,694	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-444,030,623	0	0	444,030,623	0	0	0	8,083,792	0	0	0
-1,141,856,068	0	0	1,141,856,068	0	0	0	0	0	0	0
-135,788,407	0	0	135,788,407	0	0	0	0	0	0	0
-249,656	0	0	249,656	0	0		0			
-250,870,779	0	0	250,870,779	0	0	0	0	0	0	0
-86,559,312	0	0	86,559,312	0	0	0	1,772,769	0	0	0
-10,752,242	0	0	10,752,242	0	0	0	0	0	0	0
-229,687,636	0	0	229,687,636	0	0	0	0	0	0	0
-266	0	0	266	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-204,928,397	0	203,357,162	204,928,397	0	0	0	0	0	0	0
-777	0	0	777	0	0		0			
-555,894,890	0	390,457,340	555,894,890	0	0	0	0	0	42,044,155	0
-36,435,241	0	18,836,076	36,435,241	0	0	0	0	0	0	0
-780,794,686	0	780,794,507	780,794,686	0	0		0			
-268,796,221	0	267,741,894	268,796,221	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-21,279	0	0	21,279	0	0		0			
-23,435	0	0	23,435	0	0		0			
-149,772,348	0	0	149,772,348	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	11,160,297	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	112,962,797	0
0	0	0	0	0	0	0	0	0	0	0
-21,228,739	0	0	21,228,739	0	0	0	20,850,707	0	0	0
0	0	0	0	0	0	0	0	0	36,139,299	0
-542,131,603	0	341,731,528	542,131,603	0	0		0			
-323,255,878	0	242,820,556	323,255,878	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-355,459,775	0	0	355,459,775	0	0	0	0	0	202,528,349	0
-4,195,256,072	0	0	4,195,256,072	0	0	0	0	0	0	0
-9,739,579	0	0	9,739,579	0	0	0	0	0	0	0
-29,876,292	0	0	29,876,292	0	0	0	0	0	0	0
0	0	0	0	0	0	0	700,000	0	5,801,602	0
0	0	0	0	0	0	0	0	0	0	0
-64,311,067	0	0	64,311,067	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-396,671,486	0	0	396,671,486	0	0		0			
-16,677,842	0	0	16,677,842	0	0		0			
-117,447,786	0	0	117,447,786	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,158	0	0	1,158	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-583,438	0	0	583,438	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-228,348,563	0	203,682,747	228,348,563	0	0	0	0	0	0	0
-439,117,446	0	318,818,806	439,117,446	0	0	0	0	0	0	0
-214,930,804	0	207,033,060	214,930,804	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-391,212,446	0	1,260,272	391,212,446	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,389,765			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	814,528	0
0	0	0	0	0	0	0	0	0	0	0
-514,522	0	0	514,522	0	0		0			
-71,020,487	0	0	71,020,487	0	0	0	0	0	0	0
-78,607,930	0	0	78,607,930	0	0	0	0	0	0	0
-20,351,041	0	0	20,351,041	0	0	0	0	0	0	0
-405,178	0	0	405,178	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-32,800,263	0	0	32,800,263	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-98,502	0	0	98,502	0	0	0	0	0	0	0
-14,232,661	0	72,600	14,232,661	0	0	0	0	0	0	0
-19,889,311	0	2,255,498	19,889,311	0	0	0	0	0	0	0
-177,495,201	0	8,310,257	177,495,201	0	0	0	24,274,705	0	0	0
-26,383,678	0	3,219,752	26,383,678	0	0	0	0	0	0	0
-8,269,582	0	827,033	8,269,582	0	0	0	0	0	0	0
-43,228,087	0	14,943,412	43,228,087	0	0	0	360,207	0	0	0
0	0	0	0	0	0		0			
-8,526,520	0	0	8,526,520	0	0	0	0	0	0	0
-89,917,221	0	27,481,865	89,917,221	0	0	0	5,316,508	0	0	0
0	0	0	0	0	0		0			
-105,756,341	0	16,055,232	105,756,341	0	0	0	0	0	0	0
-17,193,878	0	0	17,193,878	0	0		0			
-1,107,705	0	0	1,107,705	0	0	0	0	0	0	0
-21,519,886	0	0	21,519,886	0	0	0	0	0	0	0
-668,199	0	0	668,199	0	0	0	0	0	0	0
-57,857,259	0	0	57,857,259	0	0	0	0	0	0	0
-4,740,914	0	0	4,740,914	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-3,821,078	0	0	3,821,078	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-29,491,183	0	0	29,491,183	0	0		0			
0	0	0	0	0	0	0	0	0	33,630,394	0
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	14,151,510	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-112,421	0	0	112,421	0	0		11,047,500			
-87,574,409	0	0	87,574,409	0	0	0	1,714,859	0	0	0
-60,373,480	0	0	60,373,480	0	0	0	3,193,888	0	18,110,373	0
-352,046	0	0	352,046	0	0		0			
0	0	0	0	0	0		0			
-1,258,431	0	0	1,258,431	0	0		1,652,647			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,954,613	0	1,774,772	2,954,613	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,714	0	0	18,714	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,847	0	0	1,847	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,271	0	0	1,271	0	0		0			
0	0	0	0	0	0		0			
-32,273,551	0	0	32,273,551	0	0	0	10,770,090	0	0	0
-14,590,433	0	0	14,590,433	0	0	0	0	0	0	0
-12,398,172	0	0	12,398,172	0	0	0	4,646,772	0	0	0
-269,080,110	0	0	269,080,110	0	0	0	0	0	0	0
-10,281,747	0	0	10,281,747	0	0		100,000			
-1,523,866	0	0	1,523,866	0	0		0			
-25,719,536	0	0	25,719,536	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-917,289	0	0	917,289	0	0		0			
-6,863,357	0	0	6,863,357	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	28,228,555	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2	0	0	2	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-12,017	0	0	12,017	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-218,281	0	0	218,281	0	0	0	0	0	0	0
-555	0	0	555	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		483,569,848			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-49,329,846	0	0	49,329,846	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-31,901	0	0	31,901	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		70,757,550			
0	0	0	0	0	0		3,220			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	130,668,236	0
0	0	0	0	0	0	0	0	0	728,761,272	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	90,494,243	0
0	0	0	0	0	0	0	5,820,954	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	300,000	0
0	0	0	0	0	0	0	0	0	2,132,568	0
0	0	0	0	0	0	0	0	0	3,568,874	0
0	0	0	0	0	0	0	0	0	60,000	0
0	0	0	0	0	0	0	0	0	7,776,146	0
0	0	0	0	0	0	0	0	0	3,571,237	0
0	0	0	0	0	0	0	0	0	3,625,617	0
0	0	0	0	0	0	0	0	0	961,497	0
0	0	0	0	0	0	0	0	0	9,484,161	0
0	0	0	0	0	0	0	0	0	1,584,238	0
0	0	0	0	0	0	0	0	0	8,306,300	0
0	0	0	0	0	0	0	0	0	7,747,367	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1,875,065	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	770,906,624	0
0	0	0	0	0	0	0	0	0	77,918,353	0
0	0	0	0	0	0	0	0	0	0	0
-286,813	0	0	0	0	286,813		0			
0	0	0	0	0	0	0	699,677	0	1,185,983	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	3,706,977	0	6,313,078	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1,107,386	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	41,667	0
0	0	0	0	0	0	0	0	0	258,333	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	74,356	0
0	0	0	0	0	0	0	0	0	1,108,661	0
0	0	0	0	0	0	0	0	0	1,099,102	0
0	0	0	0	0	0	0	0	0	41,634,205	0
0	0	0	0	0	0	0	0	0	288,668	0
0	0	0	0	0	0	26,658,400	0	0	77,648,935	0
0	0	0	0	0	0	0	0	0	77,663,929	0
0	0	0	0	0	0	0	0	739,164,434	128,000,548	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	350,000	0
0	0	0	0	0	0	0	0	0	19,485,112	0
-18,125	0	0	0	0	18,125		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2	0	0	0	0	2		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	8,967,339	0
-5,099	0	0	0	0	5,099		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	2,289	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	2,325	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-11,606	0	0	0	0	11,606		0			
-33,466	0	0	0	0	33,466		0			
-28,356	0	0	0	0	28,356		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	37,379,360	0
0	0	0	0	0	0	0	0	0	88,164,324	0
0	0	0	0	0	0	0	0	0	265,517,626	0
0	0	0	0	0	0		8,155,259			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,405,757			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	1,000,000,000	0	1,000,000,000	0	0	0	13,072,142,982	0
0	0	0	0	0	0	0	-142,203,049	0	0	0
-6,094,274	0	0	6,094,274	0	0		0			
0	0	0	0	13,978,743	0		0			
-8	0	0	0	0	8		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	100,487	0	0	0	0		0			
0	0	0	0	0	0		136,883,130			
0	0	0	0	346,108,342	0		0			
0	0	0	0	0	0		0			
0	32,312,518	0	0	0	0		0			
0	0	0	0	0	0		3,295,081			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	12,160,051	0
0	0	0	0	0	0		2,024,839			
0	0	0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20	0	0	20	0	0		0			
0	0	0	0	0	0		2,972,606			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	6,452,410	0	0	0
0	3,131,800	0	0	0	0		0			
0	92,295	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	10,004,860	0	0	0	0		0			
0	193,081	0	0	0	0		0			
0	218,208,724	0	0	0	0		0			
0	392,471,156	0	0	0	0		0			
0	0	0	0	1,180,898	0	0	0	0	0	0
-1,180,898	0	0	0	0	0		52			
0	0	0	0	0	0		97,701			
0	0	0	0	0	0		80,969			
-188	0	0	0	0	0		0			
0	0	0	0	40,390,199	0	0	0	35,839	0	0
-33,559,685	0	0	0	0	0		0			
-3,723,062	0	0	0	0	0		0			
-67,844,773	0	0	0	0	0		0			
-7,586,863	0	0	0	0	0		0			
-42,817,735	0	0	0	0	0		0			
-8,604,554	0	0	0	0	0		0			
-59,764,759	0	0	0	0	0		0			
-22,624,731	0	0	0	0	0		0			
-35,860,733	0	0	0	0	0		0			
-95,954,571	0	0	0	0	0		0			
-17,051,067	0	0	0	0	0		0			
-23,252,643	0	0	0	0	0		0			
-44,087,892	0	0	0	0	0		0			
-22,351,856	0	0	0	0	0		0			
-60,060,818	0	0	0	0	0		0			
-10,925,111	0	0	0	0	0		0			
-9,303,504	0	0	0	0	0		0			
-9,921,787	0	0	0	0	0		0			
-25,757,788	0	0	0	0	0		0			
-62,142,929	0	0	0	0	0		0			
-235,457,398	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,817,824	0	0	0	0	0		0			
-28,887,991	0	0	0	0	0		0			
-5,597,972	0	0	0	0	0		0			
-56,426,495	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-24,660,066	0	0	0	0	0		0			
-13,737,580	0	0	0	0	0		0			
-6,054,362	0	0	0	0	0		0			
-49,743,210	0	0	0	0	0		0			
-40,710,335	0	0	0	0	0		0			
-2,908,918	0	0	0	0	0		0			
-34,173,880	0	0	0	0	0		0			
-2,161,659	0	0	0	0	0		0			
-205,153,846	0	0	0	0	0		0			
-7,872,269	0	0	0	0	0		0			
-146,770,453	0	0	0	0	0		0			
-29,542,020	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	208,509,887	0
-3,232,765	0	0	0	0	0		0			
-2,293,673	0	0	0	0	0		0			
-19,209,195	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,082,769	0	0	0	0	0		0			
-4,147	0	0	0	0	0		0			
-798,142	0	0	0	0	0		0			
-3,920,677	0	0	0	0	0		0			
-4,558,950	0	0	0	0	0		0			
-10,832,668	0	0	0	0	0		0			
-579,803	0	0	0	0	0		0			
-7,352,143	0	0	0	0	0		0			
-23,861,094	0	0	0	0	0		0			
0	0	0	0	1,632,726,453	0	6,415,280	0	0	0	0
0	0	0	0	0	503,624,023	0	0	0	0	0
-1,903,438	0	0	0	0	0		0			
-2,518,926	0	0	0	0	0		0			
0	0	0	0	6,706,028,736	0	-951,505	0	0	88,396,397	388,135,896
0	0	0	0	166,494,422	0	-97,934,715	0	2,562,432,031	0	0
0	0	0	0	0	3,126,355,533	0	693,805,929	7,958,749,520	0	22,618,905,338
0	5,153,144,717	0	0	12,349,988,933	0	2,043,936,838	0	236,025,863	0	0
0	0	0	0	0	322,926,289	0	0	151,417,622	0	0
0	0	0	0	0	0	0	0	0	0	0
-217,500,186	0	0	0	0	1,497,910	0	4,938,823	0	0	0
-11,321,362	0	0	0	0	1,602,169		0			
-156,923,523	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,138,526	0	0	0	0	40,701	0	563,292	0	0	0
0	0	0	0	0	0		0			
-4,261,897	0	0	0	0	112,361	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-115,468	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-579,033	0	0	0	0	0	0	0	0	0	0
-227,064	0	0	0	0	0	0	0	0	0	0
-66,852	0	0	0	0	0	0	0	0	0	0
-410,271	0	0	0	0	0	0	0	0	0	0
-2,730,248	0	0	0	0	77,545		0			
-8,762,809	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-215,130,499	0	0	0	0	48,381,278		0			
0	0	0	0	0	0		0			
0	0	0	0	0	1,241,472	0	0	0	0	0
0	0	0	0	0	0		0			
-32,630	0	0	0	0	0		0			
-7,358,356	0	0	0	0	0		0			
-12,249,680	0	0	0	0	0		0			
-10,668,374	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-182,181,437	0	0	0	0	0		0			
-8,726,535	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-80,259,204	0	0	0	0	0	0	0	0	0	0
-3	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-1,625,105	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-30,856,627	0	0	0	0	0		0			
-376,434,285	0	0	0	0	0	0	0	0	0	0
-3,789,910	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-247,628,965	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,832,029	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-65,676,626	0	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-137,476	0	0	0	0	0		0			
-512,550	0	0	0	0	0		0			
-38,940	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-716,267	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-929,901	0	0	0	0	0		0			
-19,621,161	0	0	0	0	0		0			
0	0	0	0	1,497,092,455	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	99,260,000	0	0	0	0
-43,628,082	0	0	0	0	800,336	0	0	0	0	0
-138,759	0	0	0	0	0		0			
-181,503,309	0	0	0	0	2,037,373	0	35,392,999	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-155,508,564	0	0	0	0	1,093,730	0	1,064,973	0	0	0
-489,842,769	0	0	0	0	3,635,445	0	21,564,212	0	0	0
-3,025,763	0	0	0	0	124,782	0	2,644,784	0	0	0
-13,445,228	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,266,788	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-411,914	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,742,362	0	0	0	0	0	0	0	0	0	0
0	0	0	0	859,388,121	0	0	4,165,806	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	978,524,809	0
0	0	0	819,984,119	0	485,519,682	0	133,858,191	0	0	0
0	0	0	417,240,527	0	-347,240,527	0	0	0	94,227,808	0
0	0	0	0	0	0		12,717,811			
-91,363,674	453,888,017	0	0	2,310,670	0		34,888,516			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-582,262	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	665,130,045	0	0	0	0		0			

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LEHMAN BROTHERS HOLDINGS INC.

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Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	23,817,224	0	0	0	0		0			
0	0	0	0	7,752,247,074	0	0	0	0	0	0
0	184,614,887	0	0	0	0		0			
0	0	0	0	67,388,304	0		0			
0	2,786,143,835	0	0	0	0		0			
0	85,460,647	0	0	0	0		0			
0	67,012,198	0	0	0	0		0			
0	39,929,916	0	0	0	0		0			
0	0	0	0	0	0	0	0	94,095,221	0	0
0	0	0	-1,178,063,063	0	0	0	0	0	5,520,082	0
-5,511,139	340,181,191	0	0	268,198,569	0		2,465,306			
0	68,175,000	0	0	0	0		0			
0	0	0	0	0	0		1,777,072			
0	0	0	0	0	0		0			
-3,426,384,943	6,890,679,062	0	0	1,864,233,550	0		80,953,428			
-226,698,089	339,377,993	0	0	238,632,906	0		0			
0	146,213,975	0	0	0	0		0			
-871,074,744	153,729,628	0	0	0	0		0			
0	0	0	0	0	0		0			
0	103,671,778	0	0	0	0		0			
0	245,823,483	0	0	0	0		0			
-21,105,068	-143,214,107	0	1,563,504,263	0	0	0	0	0	0	0
-21,995,825	51,890,137	0	0	0	0		0			
0	15,840,838	0	0	0	0		0			
0	285,578	0	0	0	0		0			
0	4,205,901	0	0	0	0		0			
0	0	0	0	0	0		0			
0	22,947,108,759	0	-17,920,282,675	-1,162,050,107	1,353,282,675	0	0	0	0	0
0	752,425	0	0	0	0		0			
0	0	0	0	9,416,343	0		0			
0	749,874,273	0	0	0	0		0			
0	3,659,652,255	0	0	0	0		0			
0	0	0	0	6,929,245,560	0	0	0	0	0	0
0	0	0	-3,877,000,260	0	0	0	0	0	0	0
0	0	0	0	114,003,154	0		0			
0	0	0	0	292,731,639	0		0			
0	3,835,790,555	0	0	0	0		0			
0	130,632,584	0	0	0	0		0			
0	0	0	-33,665,133,115	0	0	0	0	0	0	0
0	1,109,803,587	0	0	0	0		0			
0	0	0	0	170,799,802	0		0			
0	0	0	0	956,438,804	0		0			
-1,742,901,531	0	0	0	0	0		0			
-1,027,086,312	0	0	0	0	0	0	0	0	1,252,630,708	0
0	14,768,974,202	0	-2,684,815,209	0	0	0	0	0	0	0
-178,030,299	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-102,454,104	0	0	0	0	0		0			
0	1,198,070,468	0	0	0	0		0			
0	4,739,759,594	0	0	0	0		396,821			
0	10,642,563,339	0	0	0	0		65,967,021			
0	2,397,294,173	0	0	0	0		663,306			
-28,116	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,983,693	0	0	0	0	0		0			
-230,773	0	0	0	0	0		0			
-771,676,059	0	0	0	0	0		0			
0	0	0	0	0	0	0	46,184,263	0	0	0
0	-511,216,469	0	-514,242,070	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	197,424,009	0	0	0	0		0			
0	22,862,183	0	0	0	0		0			
0	0	0	0	3,001,831,691	0	0	0	0	0	0
0	0	0	0	18,771,681,655	0	0	0	0	0	0
0	4,357,016,605	0	-2,200,000,000	0	0	0	0	0	0	0
0	894,226,302	0	0	0	0		0			
0	0	0	0	2,072,615,771	0	0	0	0	0	0
0	0	0	0	524,666,064	0		0			
0	0	0	0	9,113,126,252	-500,000,000	0	0	0	0	0
-1,242,752	0	0	0	0	0		0			
0	1,971,466,500	0	-14,392,949	0	14,392,949	0	0	0	0	0
-50,068,960	0	0	0	0	0		0			
-506,928,812	0	0	0	0	0		0			
0	0	0	0	2,054,745,127	0		0			
0	18,656,159	0	0	0	0		0			
0	100,652,801	0	0	0	0		0			
0	3,279,212,415	0	0	0	0		0			
0	867,313,877	0	0	0	0		0			
0	1,042,927,722	0	0	0	0		0			
0	1,222,503,913	0	0	0	0		0			
0	271,003,860	0	0	0	0		0			
0	128,583,709	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	34,525,208	0
-95,243,851	0	0	46,340,722	0	48,903,129	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-1	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	34,525,208	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-867	0	0	0	0	867	0	0	0	29,826	0
0	0	0	0	0	0		0			
0	0	0	0	0	926,906,515	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	710,848,476	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	862,442,906	0	0	0	0	0
0	0	0	0	0	0	0	179,588,499	2,060,086,002	0	5,514,778,303
0	0	0	0	0	130,399,228	0	0	61,143,182	0	0
0	0	0	0	0	9,371,253	0	0	0	0	0
-104,243,708	0	0	0	0	0	0	0	0	450,840,976	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		399,045			
-56,650	0	0	0	0	10,803		0			
-4,508,190	0	0	0	0	2,156,871		27,549			
-2,613,067	0	0	0	0	1,965,732		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,266,103	0	0	0	0	4,807,538		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		529,100			
0	0	0	0	0	0		0			
-83,844,571	0	0	0	0	31,270,739		0			
-369,041,388	0	0	0	0	227,247,915		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-45,210,427	0	0	0	0	24,057,799		0			
-795,357	0	0	0	0	0		1,478,969			
-6,694,144	0	0	0	0	5,977,050		0			
-5,409,703	0	0	0	0	0		22,620,838			
-16,135,507	0	0	0	0	10,714,150		0			
0	0	0	0	0	0		0			
-1,211,602	0	0	0	0	0		0			
-111,125,317	164,371,421	0	0	0	70,429,639	0	0	0	0	0
-70,595,820	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0	0	0	0	314,643,714	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-18,349	0	0	0	0	0		0			
-4,902,108	0	0	0	0	2,177,678		0			
0	0	0	0	0	0		7			
-33,920,861	0	0	0	0	22,657,608		0			
-19,622	0	0	0	0	0	0	948,540	0	19,810,655	0
-9,278,101	0	0	0	0	1,898,137		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,455,551	0	0	0	0	4,190,580		0			
-4,312,845	0	0	0	0	219,119		0			
0	0	0	0	0	0		0			
-841	0	0	0	0	341		0			
-1,994,025	0	0	0	0	1,363,369		0			
0	0	0	0	0	0		0			
-9,766,263	0	0	0	0	6,150,553		0			
0	0	0	0	0	7,734,041	0	0	0	0	0
-15,235,135	0	0	0	0	9,254,383		0			
-3,585,064	0	0	0	0	1,658,424		0			
-20,313,683	0	0	0	0	12,427,040		0			
-44,464,122	0	0	0	0	19,333,315		0			
-90,543	0	0	0	0	59,300		0			
-7,223,725	0	0	0	0	4,870,439		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-854,866	0	0	0	0	607,334		0			
-920,047	0	0	0	0	505,994		0			
-11,955,126	0	0	0	0	7,688,384		0			
-2,110,493	0	0	0	0	1,250,240		0			
-3,911,168	0	0	0	0	2,245,811		0			
-38,545,227	0	0	0	0	23,584,418		0			
-37,067,172	0	0	0	0	22,983,776		0			
-1,566,152	0	0	0	0	1,044,306		0			
-90,731	0	0	0	0	46,050		0			
-270,938	0	0	0	0	153,543		0			
-1,942,535	0	0	0	0	1,295,446		0			
-1,408,337	0	0	0	0	992,273		0			
-503,030	0	0	0	0	282,719		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,662,389	0	0	0	0	3,711,520		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-28,640,796	0	0	0	0	16,745,878		0			
-789,226	0	0	0	0	789,226		0			
-10,915,249	0	0	0	0	1,470,787		0			
0	0	0	0	0	0		0			
-7,888,591	0	0	0	0	4,820,240		0			
-6,485,649	0	0	0	0	3,782,149		0			
-80,233,460	0	0	0	0	48,525,201		0			
-117,022	0	0	0	0	74,198		0			
-718,638	0	0	0	0	455,396		0			
-397,666	0	0	0	0	252,182		0			
-1,015,694	0	0	0	0	642,735		0			
-72,530,166	0	0	0	0	42,892,717		0			
-10,456,792	0	0	0	0	6,139,262		0			
-4,026,700	0	0	0	0	2,680,780		0			
-204,714	0	0	0	0	77,912		0			
-1,199,927	0	0	0	0	788,474		0			
-1,437,968	0	0	0	0	882,812		0			
-54,645,018	0	0	0	0	38,264,155		0			
-272,323	0	0	0	0	215,573		0			
0	0	0	0	0	0		0			
-22,421,526	0	0	0	0	0	0	1,682,173	0	94,247,808	0
0	0	0	0	0	0	0	0	0	0	0
15,772,585,962	19,288,355,048	0	0	-2,734,650,310	0	0	0	0	0	0
-14,269,528	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-600,935,314	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,374,952,076	13,358,334,646	0	0	0	0		0			
-127,408,957	0	0	0	0	0		0			
-15,645,177,001	-19,288,355,050	0	0	0	0		44,162,111			
0	0	0	0	0	0	0	0	0	0	0
9,975,887,391	-6,678,953,569	0	0	0	0	0	0	0	0	0
14,269,528	0	0	0	0	0	0	0	0	0	0
0	106,694,034	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		13,566			
0	0	0	0	0	0		444,953			
0	0	0	0	0	0		11,441			
0	0	0	0	0	0		1,202,191			
-32,673	0	0	0	0	765		15,925			
0	0	0	0	0	0		1,952,122			
0	0	0	0	0	0	0	0	0	0	0
-6,180,304	0	0	0	0	137,760	0	0	0	0	0
0	0	0	0	0	0		0			
-38,920,754	0	0	0	0	12,121,645		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-50,821,036	0	0	0	0	1,221,946	0	0	0	0	0
0	0	0	0	0	632,195,795	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	233,600,587
0		0	0	0	0		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	256,971		0			
0	0	0	0	0	1,006,781		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	167,031		0			
0	0	0	0	0	1,725,478		0			
0	0	0	0	0	840,816		0			
0	0	0	0	0	151,606		0			
0	0	0	0	0	3,341,244		0			
0	0	0	0	0	186,020		0			
0	0	0	0	0	3,362,019		0			
0	0	0	0	0	21,295		0			
0	0	0	0	0	50,575		0			
0	0	0	0	0	53,682,644		0			
0	0	0	0	0	190,961		0			
0	0	0	0	0	3,003		0			
0	0	0	0	0	1,779,486		0			
0	0	0	0	0	1,897,655		0			
0	0	0	0	0	1,065,558		0			
0	0	0	0	0	7,462,608		0			
0	0	0	0	0	4,054,814		0			
0	0	0	0	0	164,766		0			
0	0	0	0	0	12,059,288		0			
0	0	0	0	0	11,483		0			
0	0	0	0	0	6,885,705		0			
0	0	0	0	0	18,551,920		0			
0	0	0	0	0	52,213		0			
0	0	0	0	0	0		0			
0	0	0	0	0	3,827,411		0			
0	0	0	0	0	5,666,651		0			
0	0	0	0	0	334,494		0			
0	0	0	0	0	6,132,542		0			
0	0	0	0	0	1,657,603		0			
0	0	0	0	0	159,143		0			
0	0	0	0	0	318,287		0			
0	0	0	0	0	12,506,711		0			
0	0	0	0	0	6,913,919		0			
0	0	0	0	0	53,155		0			
0	0	0	0	0	1,910,254		0			
0	0	0	0	0	4,515,130		0			
0	0	0	0	0	3,423,493		0			
0	0	0	0	0	2,947,086		35,463			
0	0	0	0	0	12,239		0			
0	0	0	0	0	66,247,878		124,748			
0	0	0	0	0	636,574		0			
0	0	0	0	0	35,051,423		0			
0	0	0	0	0	72,187,150		0			
0	0	0	0	0	77,696,393		0			
0	0	0	0	0	318,287		0			
0	0	0	0	0	1,484,852		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	111,708,890		3,643,440			
0	0	0	0	0	382,457		968,093			
0	0	0	0	0	7,588,519		0			
0	0	0	0	0	159,143		0			
0	0	0	0	0	757,096		0			
0	0	0	0	0	1,874,098		0			
0	0	0	0	0	4,789,984		0			
0	0	0	0	0	11,524,842		0			
0	0	0	0	0	13,008,397		0			
0	0	0	0	0	45,443		0			
0	0	0	0	0	290,836,110		5,159,605			
0	0	0	0	0	483,174		0			
0	0	0	0	0	153,040		0			
0	0	0	0	0	12,032,455		1,196,417			
0	0	0	0	0	301,523		0			
0	0	0	0	0	426,772		0			
0	0	0	0	0	24,142		0			
0	0	0	0	0	377,802		0			
0	0	0	0	0	0		123,207			
0	0	0	0	0	6,747,094		0			
0	0	0	0	0	416,420		0			
0	0	0	0	0	424,717		6,436			
0	0	0	0	0	672,917		0			
0	0	0	0	0	4,865,659		0			
0	0	0	0	0	668,556		0			
0	0	0	0	0	396,182		0			
0	0	0	0	0	5,964		160,277			
0	0	0	0	0	359,961		0			
0	0	0	0	0	89,990		0			
0	0	0	0	0	637,785		0			
0	0	0	0	0	0		0			
0	0	0	0	0	6,453,087		3,827,994			
0	0	0	0	0	486,002		58,197			
0	0	0	0	0	90,853		0			
0	0	0	0	0	752,179		0			
0	0	0	0	0	2,133,532		0			
0	0	0	0	0	25,456,360		0			
0	0	0	0	0	322,875,629		0			
0	0	0	0	0	6,143,520		882,971			
0	0	0	0	0	56,124		422,544			
0	0	0	0	0	18,218		0			
0	0	0	0	0	9,380		0			
0	0	0	0	0	26,043,741		1,531,581			
0	0	0	0	0	345,682		0			
0	0	0	0	0	197,714		0			
0	0	0	0	0	36		80,146			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	97,817,336		45,829,316			
0	0	0	0	0	13,011,558		0			
0	0	0	0	0	22,909		27,645			
0	0	0	0	0	40,214,667		0			
0	0	0	0	0	297,525		0			
0	0	0	0	0	3,739		0			
0	0	0	0	0	37,731		0			
0	0	0	0	0	174,401		0			
0	0	0	0	0	122,747		0			
0	0	0	0	0	346,785		0			
0	0	0	0	0	32,441		0			
0	0	0	0	0	4,821,033		2,014,467			
0	0	0	0	0	5,882,166		0			
0	0	0	0	0	187,159		0			
0	0	0	0	0	2,977,962		0			
0	0	0	0	0	1,197,569		0			
0	0	0	0	0	2,118,801		0			
0	0	0	0	0	13,737,859		0			
0	0	0	0	0	2,956		0			
0	0	0	0	0	384,987		0			
0	0	0	0	0	236,050		0			
0	0	0	0	0	19,359,201		0			
0	0	0	0	0	172,066		0			
0	0	0	0	0	14,246		255,960			
0	0	0	0	0	21,081,587		0			
0	0	0	0	0	5,182,071		0			
0	0	0	0	0	114,621		0			
0	0	0	0	0	6,037		0			
0	0	0	0	0	24,716,177		0			
0	0	0	0	0	84,290		0			
0	0	0	0	0	18,652		0			
0	0	0	0	0	18,644,901		0			
0	0	0	0	0	159,539		0			
0	0	0	0	0	25,049,561		0			
0	0	0	0	0	495,544		0			
0	0	0	0	0	16,222,560		0			
0	0	0	0	0	1,969,852		0			
0	0	0	0	0	945,258		0			
0	0	0	0	0	8,174,980		0			
0	0	0	0	0	0		99,550			
0	0	0	0	0	9,417,095		0			
0	0	0	0	0	4,241,907		0			
0	0	0	0	0	0		99,000			
0	0	0	0	0	3,485,653		0			
0	0	0	0	0	2,638		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	8,875,552		0			
0	0	0	0	0	24,633		0			
0	0	0	0	0	24,633		0			
0	0	0	0	0	118,545		0			
0	0	0	0	0	97,915		0			
0	0	0	0	0	38,181		0			
0	0	0	0	0	5,125,841		0			
0	0	0	0	0	0		11,000			
0	0	0	0	0	19,453,451		0			
0	0	0	0	0	23,884,670		0			
0	0	0	0	0	244,711,160		5,253,844			
0	0	0	0	0	16,176,388		0			
0	0	0	0	0	0		4,053			
0	0	0	0	0	4,712		0			
0	0	0	0	0	1,141		0			
0	0	0	0	0	5,544,560		0			
0	0	0	0	0	704,120		0			
0	0	0	0	0	106,556,909		0			
0	0	0	0	0	33,978,049		0			
0	0	0	0	0	92,897,358		411,851			
0	0	0	0	0	81,178		0			
0	0	0	0	0	172,289		0			
0	0	0	0	0	17,330		0			
0	0	0	0	0	13,345,549		0			
0	0	0	0	0	8,241		35,805			
0	0	0	0	0	25,530		102,102			
0	0	0	0	0	17,421,778		0			
0	0	0	0	0	57,735,134		0			
0	0	0	0	0	1,338,585		0			
0	0	0	0	0	2,845,803		0			
0	0	0	0	0	281,457,768		1,576,988			
0	0	0	0	0	2,575,566		0			
0	0	0	0	0	4,929,711		0			
0	0	0	0	0	122,475		0			
0	0	0	0	0	2,679,208		0			
0	0	0	0	0	15,610,679		1,312,046			
0	0	0	0	0	3,913,946		130,415			
0	0	0	0	0	10,559,816		0			
0	0	0	0	0	13,416,494		3,478,544			
0	0	0	0	0	78,760,779		5,559,321			
0	0	0	0	0	412,458		0			
0	0	0	0	0	273,451		0			
0	0	0	0	0	1,125,414		0			
0	0	0	0	0	3,354,766		0			
0	0	0	0	0	110,401		0			
0	0	0	0	0	586,409		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	114		0			
0	0	0	0	0	114		0			
0	0	0	0	0	95,076		0			
0	0	0	0	0	41,512		0			
0	0	0	0	0	0		0			
0	0	0	0	0	10,902		0			
0	0	0	0	0	591,571		0			
0	0	0	0	0	3,261,351		0			
0	0	0	0	0	0		745,987			
0	0	0	0	0	2,408		0			
0	0	0	0	0	2,414		0			
0	0	0	0	0	413,785		0			
0	0	0	0	0	16,152		0			
0	0	0	0	0	193,463		0			
0	0	0	0	0	43,844		0			
0	0	0	0	0	59,607		0			
0	0	0	0	0	243,485		0			
0	0	0	0	0	1,331,521		0			
0	0	0	0	0	2,475,745		0			
0	0	0	0	0	996,677		0			
0	0	0	0	0	7,841,282		0			
0	0	0	0	0	1,024,623		0			
0	0	0	0	0	88,836		0			
0	0	0	0	0	557,801		0			
0	0	0	0	0	543,925		143,799			
0	0	0	0	0	18,099		0			
0	0	0	0	0	16,236		0			
0	0	0	0	0	0		0			
0	0	0	0	0	32,330		0			
0	0	0	0	0	124,038		0			
0	0	0	0	0	272,301		1,694			
0	0	0	0	0	22,968		0			
0	0	0	0	0	757,634		0			
0	0	0	0	0	384,546		423,982			
0	0	0	0	0	1,490		0			
0	0	0	0	0	413,092		0			
0	0	0	0	0	180,687		0			
0	0	0	0	0	10,309		0			
0	0	0	0	0	18,229		0			
0	0	0	0	0	710,213		0			
0	0	0	0	0	139,662		0			
0	0	0	0	0	26		56,399			
0	0	0	0	0	1,533,440		0			
0	0	0	0	0	39,426		2,585			
0	0	0	0	0	11,751,036		14,026			
0	0	0	0	0	8,066,433		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	12,688		0			
0	0	0	0	0	24,184,320		0			
0	0	0	0	0	0		0			
0	0	0	0	0	4,198,343		38,611			
0	0	0	0	0	101,221,264		689			
0	0	0	0	0	18,681		0			
0	0	0	0	0	0		4,463,696			
0	0	0	0	0	7,184		0			
0	0	0	0	0	2,168,915		0			
0	0	0	0	0	16,198,530		0			
0	0	0	0	0	2,109,533		0			
0	0	0	0	0	9,859,610		0			
0	0	0	0	0	39,981,615		0			
0	0	0	0	0	13,976,246		0			
0	0	0	0	0	53,353		0			
0	0	0	0	0	2,260,000		0			
0	0	0	0	0	5,476,839		6,715			
0	0	0	0	0	416,551		944,592			
0	0	0	0	0	2,509,495		20,705			
0	0	0	0	0	5,040,993		0			
0	0	0	0	0	868,263		0			
0	0	0	0	0	981,819		0			
0	0	0	0	0	76,182		0			
0	0	0	0	0	10,126,956		0			
0	0	0	0	0	87,094		0			
0	0	0	0	0	25,899,274		0			
0	0	0	0	0	1,741,376		99,608			
0	0	0	0	0	198,673		0			
0	0	0	0	0	28,517		0			
0	0	0	0	0	3,227,498		4,041,796			
0	0	0	0	0	0		334,581			
0	0	0	0	0	12,902,723		0			
0	0	0	0	0	16,938,974		0			
0	0	0	0	0	41,261,512		226,235			
0	0	0	0	0	11,019,161		94,641			
0	0	0	0	0	487,611		0			
0	0	0	0	0	577,120		0			
0	0	0	0	0	4,581,293		0			
0	0	0	0	0	19,167		0			
0	0	0	0	0	133,112,374		0			
0	0	0	0	0	34,539,596		129,888			
0	0	0	0	0	5,721,461		337,328			
0	0	0	0	0	14,224,152		0			
0	0	0	0	0	2,760,696		0			
0	0	0	0	0	4,495,546		0			
0	0	0	0	0	243,672,011		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	196,188,115		0			
0	0	0	0	0	826,096		460,012			
0	0	0	0	0	2,297,722		0			
0	0	0	0	0	3,267,258		0			
0	0	0	0	0	7,558,428		5,928,888			
0	0	0	0	0	5,473,345		4,243,462			
0	0	0	0	0	0		3,033,162			
0	0	0	0	0	34,620,994		0			
0	0	0	0	0	233,534		0			
0	0	0	0	0	308,438,732		5,806,389			
0	0	0	0	0	469,590		0			
0	0	0	0	0	591,766		0			
0	0	0	0	0	1,696,924		0			
0	0	0	0	0	2,077,517		0			
0	0	0	0	0	45,999,250		702,469			
0	0	0	0	0	69,896,051		9,463,938			
0	0	0	0	0	3,188,504		444,765			
0	0	0	0	0	37,969		0			
0	0	0	0	0	29,167		0			
0	0	0	0	0	25,146		0			
0	0	0	0	0	681		0			
0	0	0	0	0	9,333,195		1,955,654			
0	0	0	0	0	63,007,642		0			
0	0	0	0	0	4,427,644		0			
0	0	0	0	0	345,141		0			
0	0	0	0	0	3,057,092		0			
0	0	0	0	0	2,391,326		403			
0	0	0	0	0	1,213,911		0			
0	0	0	0	0	1,255,926		0			
0	0	0	0	0	3,428,751		0			
0	0	0	0	0	113,852		0			
0	0	0	0	0	53,141		234,341			
0	0	0	0	0	0		4,096,350			
0	0	0	0	0	0		1,365,450			
0	0	0	0	0	951,152		0			
0	0	0	0	0	28,407,111		176,261,575			
0	0	0	0	0	211,291,810		0			
0	0	0	0	0	1,464,958		0			
0	0	0	0	0	659,415		0			
0	0	0	0	0	0		543			
0	0	0	0	0	120,794		0			
0	0	0	0	0	271,137		47,494			
0	0	0	0	0	1,987,300		0			
0	0	0	0	0	152,146		0			
0	0	0	0	0	0		0			
0	0	0	0	0	70,322		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	2,968,474		0			
0	0	0	0	0	1,858,764		0			
0	0	0	0	0	144,537,397		0			
0	0	0	0	0	68,396,029		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	79,029		0			
0	0	0	0	0	0		215,286			
0	0	0	0	0	0		0			
0	0	0	0	0	1,835,989		0			
0	0	0	0	0	361,208		47,906			
0	0	0	0	0	2,501		0			
0	0	0	0	0	192,039		0			
0	0	0	0	0	1,547,099		0			
0	0	0	0	0	0		260,480			
0	0	0	0	0	2,486		0			
0	0	0	0	0	16,854,788		0			
0	0	0	0	0	395,491		0			
0	0	0	0	0	4,102,625		3,292			
0	0	0	0	0	206,573		0			
0	0	0	0	0	6,690		0			
0	0	0	0	0	36,570		0			
0	0	0	0	0	270,211		0			
0	0	0	0	0	397,743		0			
0	0	0	0	0	6,775,669		0			
0	0	0	0	0	131,398		354,095			
0	0	0	0	0	273,040		0			
0	0	0	0	0	136,114		0			
0	0	0	0	0	5,440,728		1,748,333			
0	0	0	0	0	629,516,626		0			
0	0	0	0	0	47,470,165		0			
0	0	0	0	0	161,290,912		0			
0	0	0	0	0	27,680		0			
0	0	0	0	0	767,291		0			
0	0	0	0	0	7,265,209		0			
0	0	0	0	0	99,685		0			
0	0	0	0	0	823,666		360,019			
0	0	0	0	0	7,584,721		0			
0	0	0	0	0	886,666		0			
0	0	0	0	0	799,731		0			
0	0	0	0	0	616,084		0			
0	0	0	0	0	1,148,227		0			
0	0	0	0	0	114,743		0			
0	0	0	0	0	8,873,394		0			
0	0	0	0	0	96,236		39,664			
0	0	0	0	0	8,714		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	14,601		0			
0	0	0	0	0	287,369		17,564			
0	0	0	0	0	448,715		398,872			
0	0	0	0	0	849,601		0			
0	0	0	0	0	4,446,775		264,342			
0	0	0	0	0	1,812,800		114			
0	0	0	0	0	757,054		0			
0	0	0	0	0	60,123		6,851			
0	0	0	0	0	46,311		0			
0	0	0	0	0	22,395		0			
0	0	0	0	0	9,829		0			
0	0	0	0	0	8,561		0			
0	0	0	0	0	103,422		0			
0	0	0	0	0	40,658		2,266,783			
0	0	0	0	0	22,088		405,555			
0	0	0	0	0	883,746		686			
0	0	0	0	0	1,341,446		16,781			
0	0	0	0	0	84,478		0			
0	0	0	0	0	1,015,645		0			
0	0	0	0	0	2,369,839		0			
0	0	0	0	0	132,321		0			
0	0	0	0	0	201,610		0			
0	0	0	0	0	0		0			
0	0	0	0	0	3,201		0			
0	0	0	0	0	5,286,688		0			
0	0	0	0	0	3,107,500		0			
0	0	0	0	0	1,445,994		0			
0	0	0	0	0	337,900		0			
0	0	0	0	0	37,969		0			
0	0	0	0	0	106,645		0			
0	0	0	0	0	94		0			
0	0	0	0	0	40,061		0			
0	0	0	0	0	12,583,160		0			
0	0	0	0	0	108,144		0			
0	0	0	0	0	165,401		0			
0	0	0	0	0	17,588,139		0			
0	0	0	0	0	1,163,494		0			
0	0	0	0	0	0		1,977,015			
0	0	0	0	0	197,750		0			
0	0	0	0	0	101,351		1,133			
0	0	0	0	0	189,264		12,402			
0	0	0	0	0	1,682,843		0			
0	0	0	0	0	374		0			
0	0	0	0	0	27,604,312		3,559,937			
0	0	0	0	0	198,624,177		0			
0	0	0	0	0	12,263,090		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	16,170,524		0			
0	0	0	0	0	888,364		0			
0	0	0	0	0	6,555,044		0			
0	0	0	0	0	27,833,004		0			
0	0	0	0	0	1,661,979		0			
0	0	0	0	0	4,444,466		0			
0	0	0	0	0	24,036,793		0			
0	0	0	0	0	2,976,203		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	490,923		0			
0	0	0	0	0	16,232		0			
0	0	0	0	0	175,925		0			
0	0	0	0	0	69,098		0			
0	0	0	0	0	28,736		0			
0	0	0	0	0	37,071		0			
0	0	0	0	0	20,620		0			
0	0	0	0	0	26,104		0			
0	0	0	0	0	36,852		0			
0	0	0	0	0	6,063,076		0			
0	0	0	0	0	449,692		0			
0	0	0	0	0	0		191,760			
0	0	0	0	0	96,718		0			
0	0	0	0	0	26,664,233		15,606,201			
0	0	0	0	0	9,698,667		0			
0	0	0	0	0	3		0			
0	0	0	0	0	89,082		13,286			
0	0	0	0	0	3,636,022		2,049,798			
0	0	0	0	0	323,242		0			
0	0	0	0	0	18,849,203		11,704,561			
0	0	0	0	0	1,003,092		600,240			
0	0	0	0	0	11,211,544		0			
0	0	0	0	0	8,868		0			
0	0	0	0	0	118,804		0			
0	0	0	0	0	339,220		0			
0	0	0	0	0	52,533		0			
0	0	0	0	0	5,015		0			
0	0	0	0	0	43,687		0			
0	0	0	0	0	15,414		0			
0	0	0	0	0	1,146,709		0			
0	0	0	0	0	1,606,673		0			
0	0	0	0	0	76,272,834		0			
0	0	0	0	0	52,855,766		0			
0	0	0	0	0	903,117		817,747			
0	0	0	0	0	69,309,143		0			
0	0	0	0	0	72,622,685		1,172,722			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	13,041,780		1,689,700			
0	0	0	0	0	43,949		0			
0	0	0	0	0	75,039,611		1,231,327			
0	0	0	0	0	8,914,323		1,382,482			
0	0	0	0	0	2,465,795		0			
0	0	0	0	0	2,604,998		0			
0	0	0	0	0	28,062,616		0			
0	0	0	0	0	117,886		0			
0	0	0	0	0	393,536		571,864			
0	0	0	0	0	0		311,100			
0	0	0	0	0	70,200		0			
0	0	0	0	0	7,467,600		0			
0	0	0	0	0	1,220,139		19,761			
0	0	0	0	0	15,336,700		0			
0	0	0	0	0	32,260,394		0			
0	0	0	0	0	205,282		0			
0	0	0	0	0	96,928		0			
0	0	0	0	0	5,857,901		0			
0	0	0	0	0	0		0			
0	0	0	0	0	494,771		0			
0	0	0	0	0	288,464		0			
0	0	0	0	0	50,003		0			
0	0	0	0	0	381,760		2,882,527			
0	0	0	0	0	9,953,091		0			
0	0	0	0	0	22,477,162		0			
0	0	0	0	0	3,096,104		0			
0	0	0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	14,075,226		0			
0	0	0	0	0	249,085		0			
0		0	0	0	0		0			
-203,182,124	0	0	0	0	-4,708,922,654	0	9,176,415	0	0	0
-1,374,428	0	0	0	0	0		0			
0	0	0	0	0	67,601,151	0	0	0	0	0
-24,683,426	0	0	0	0	110,375	0	14,050,886	0	0	0
-10,019,859	0	0	0	0	0	0	0	0	0	0
-1,180,898	0	0	0	0	0		35,731,686			
-1,271,032	0	0	0	0	0		42,806			
-306,075	0	0	0	0	183,073	0	616,944,024	0	0	0
-436,724,673	0	0	0	0	7,744,355	0	0	0	0	0
-558,660,205	0	0	0	0	31,042,861	0	109,931,419	0	0	0
-128,065,132	0	0	0	0	4,745,361	0	0	0	0	0
0	0	0	0	0	0		173,718			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
0	0	0	0	0	0		55,934,563			
0	0	0	0	0	0		35,873,171			
0	383,139,142	0	0	0	-67,601,151	0	-790,266,850	4,801,927,086	0	12,854,591,153
0	0	0	0	0	560,926,125	0	0	274,431,224	0	0
0	0	0	0	0	0		0			
-2,950,463	0	0	0	0	14,740	0	0	0	3,213,150	0
-8,512	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-4,598,527	0	0	0	0	539,293		0			
-10	0	0	0	0	0		0			
-792,696,358	0	0	0	0	6,139,250		0			
-30,961,900	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,988,294	0	0	0	0	1,988,294		0			
-812,982,510	0	0	0	0	86,439,753	0	3,636,000	0	0	0
0	0	0	0	0	0		0			
-211,858,496	0	0	0	0	145,399,822		0			
-22,223,610	0	0	0	0	2,265,532	0	0	0	0	0
0	0	0	0	0	1,415,964,791	0	0	0	0	0
-4,416,106,778	0	0	0	0	886,830,000		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		24,723,679			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-270,022,953	0	0	0	0	164,876,779		0			
0	0	0	0	0	0		0			
-35,083,677	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	14,627,202	0
0	0	0	0	0	0		0			
44,848	0	0	0	0	0	0	0	0	0	0
-300,249,091	0	0	0	0	0	0	0	0	74,479,697	0
-69,597,455	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	205,025	0	0	0	31,962,182	0
0	0	0	0	0	0		0			
-114,614,112	0	0	0	0	6,704,557	0	0	0	0	0
-4,575,968	0	0	0	0	1,835,512	0	5,170,149	0	0	0
0	0	0	0	0	0		0			
-149,828,026	0	0	0	0	0	0	0	0	0	0
-372,384	0	0	0	0	0	0	0	0	0	0
-135,717	0	0	0	0	0		46,939			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,165	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-227	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,718,433	0	0	0	0	44,247	0	0	0	0	0
-15,350,720	0	0	0	0	1,442,294	0	0	0	0	0
-273,646	0	0	0	0	31,624	0	0	0	0	0
-10,150,950	0	0	0	0	3,051,094	0	0	0	0	0
-10,971,573	0	0	0	0	2,020,321	0	0	0	0	0
0	0	0	0	0	0		0			
-13,837	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-7,983,719	0	0	0	0	1,582,589	0	0	0	0	0
-78	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-523	0	0	0	0	0		0			
-23	0	0	0	0	0	0	0	0	0	0
-2,152,378	0	0	0	0	67,575	0	0	0	0	0
-860,955	0	0	0	0	27,030	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-661,470	0	0	0	0	0	0	0	0	0	0
-329,818	0	0	0	0	4,122	0	0	0	0	0
-573,968	0	0	0	0	18,020	0	0	0	0	0
-404,492	0	0	0	0	6,557	0	0	0	0	0
-19,706,575	0	0	0	0	1,209,136		0			
0	0	0	0	0	0		0			
-1,712,848	0	0	0	0	173,329	0	0	0	0	0
-7,054,304	0	0	0	0	1,104,038	0	0	0	0	0
-5,584,394	0	0	0	0	1,028,318	0	0	0	0	0
-232,364	0	0	0	0	22,338	0	0	0	0	0
-359,812	0	0	0	0	225,200		0			
-35,699,946	0	0	0	0	6,615,768		0			
0	0	0	0	0	0		0			
-15,235,390	0	0	0	0	2,440,137	0	0	0	0	0
-71,826	0	0	0	0	2,357	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-14,991	0	0	0	0	0		0			
-14,336,697	0	0	0	0	6,014,778	0	0	0	0	0
-39,257	0	0	0	0	0	0	0	0	0	0
-82,579,524	0	0	0	0	7,124,912	0	88,812	0	0	0
-96,996,807	0	0	0	0	22,055,571	0	8,228	0	0	0
-26,141,373	0	0	0	0	10,897,480	0	100,259	0	0	0
-64,676,474	0	0	0	0	20,691,495	0	106,579	0	0	0
-10,476,108	0	0	0	0	3,877,663		0			
-15,657,949	0	0	0	0	2,549,424	0	0	0	0	0
-53,736,737	0	0	0	0	2,475,536	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0		0			
-712,550	0	0	0	0	2,170		0			
-1,973,662	0	0	0	0	188,141		1,411,073			
-27,957,009	0	0	0	0	5,148,329	0	0	0	0	0
-65,506	0	0	0	0	0		0			
-341	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,266,170	0	0	0	0	1,006,436	0	0	0	0	0
-72,048,950	0	0	0	0	14,108,070	0	0	0	0	0
0	0	0	0	0	0		0			
-2,589,356	0	0	0	0	363,875	0	0	0	0	0
-76,339	0	0	0	0	0		0			
-4,047,218	0	0	0	0	635,446	0	0	0	0	0
-1,680,536	0	0	0	0	200	0	0	0	0	0
-191,458	0	0	0	0	159,271		0			
-73,093,336	0	0	0	0	4,684,596	0	5,682,803	0	0	0
-111,113,630	0	0	0	0	25,418,463	0	4,709,643	0	0	0
-24,724,513	0	0	0	0	10,489,348	0	118,826	0	0	0
-3,139	0	0	0	0	0		0			
-54,726,044	0	0	0	0	16,448,169	0	1,124,975	0	0	0
-33,377,036	0	0	0	0	4,285,357	0	0	0	0	0
-3,232,867	0	0	0	0	595,286	0	0	0	0	0
-19,825,939	0	0	0	0	3,650,934	0	0	0	0	0
-2,834	0	0	0	0	0		0			
-5,923,176	0	0	0	0	80,033	0	0	0	0	0
-6,521,579	0	0	0	0	552,095	0	0	0	0	0
-8,574,286	0	0	0	0	870,721	0	0	0	0	0
-132,278	0	0	0	0	0	0	0	0	0	0
-1,714	0	0	0	0	0		0			
-3,028,697	0	0	0	0	202,103		0			
-1,004,285	0	0	0	0	179,862		0			
-7,614,668	0	0	0	0	795,718		0			
0	0	0	0	0	0		0			
-28,586,705	0	0	0	0	1,348,963	0	0	0	0	0
-2,158,403	0	0	0	0	246,438		0			
-4,318,406	0	0	0	0	335,161		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-705,113	0	0	0	0	60,244	0	0	0	0	0
-3,357,696	0	0	0	0	2,140,020		0			
-7,448,795	0	0	0	0	404,552		0			
-1,286,950	0	0	0	0	138,111		0			
0	0	0	0	0	0	0	0	0	0	0
-4,739,610	0	0	0	0	427,925		0			
-27,444,629	0	0	0	0	524,481	0	0	0	0	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
-35,552,205	0	0	0	0	0	0	0	0	0	0
-133,801	0	0	0	0	42,071		0			
-47,844,166	0	0	0	0	4,074,225	0	0	0	0	0
0	0	0	0	0	0		0			
-90,475,996	0	0	0	0	2,988,292	0	0	0	0	0
0	0	0	0	0	29,136,626	0	0	0	0	0
0	0	0	0	0	0	0	-5,847,979	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	169,891,563	0	0	0	0		0			
-696,280,864	3,481,772,606	0	0	1,002,461,511	0	0	16,395,600	0	0	0
-229,564,990	60,446,041	0	0	141,011,060	0		218,329			
-609,318,822	305,674,369	0	0	204,961,328	0	0	0	0	0	0
0	37,926,420	0	0	0	0		0			
-8,309,144	14,183,071	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		140,778,514			
0	82,009,357	0	0	7,936,260	0		319,381,111			
0	21,311,799	0	0	0	0		0			
-9,851,247	0	0	0	0	0		0			
-806,957,966	7,928,866,880	0	0	760,571,957	0	0	3,508,580	0	0	0
-762,229,609	-81,878,604	0	0	136,435,305	0	0	829,808	0	0	0
-464,164,518	1,949,167,901	0	0	-261,613,022	0	0	275,342,204	0	0	0
-3,490,679,321	3,567,608,451	0	0	1,017,800	0	0	25,743	0	0	0
-540,100,908	223,374,377	0	0	-119,093,598	0	0	1,321,112	0	0	0
-1,540,505,918	2,327,402,943	0	0	-46,930,865	0	0	1,838,692	0	0	0
0	0	0	0	0	0		0			
-1,690,524,755	147,562,820	0	0	0	0		0			
-313,710,966	579,989,244	0	0	0	0		0			
-499,037,119	166,939,755	0	0	0	0		160,353,851			
-951,802,625	379,917,776	0	0	0	0		0			
-82,694,632	276,706,873	0	0	0	0		0			
-1,973,653,290	-595,497,817	0	0	0	0	0	106,944,744	0	0	0
0	0	0	0	0	0	0	0	0	88,862,936	0
0	0	0	0	0	0	0	0	0	26,391,123	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	213,899,337	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	26,391,123	0
0	0	0	20,330,000,000	0	500,000,000	0	0	0	6,631,000,000	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Short Inventory, SD @MV	Net Reverse	Gilts Adjustment	Reverse Repo Allocation	Borrows	Cash Borrows Allocation	Lockup 15C3	Fail MV	Net Margin Debit	Other Assets	FASB 140
0	0	0	0	0	0			0		
0	0	0	0	0	0	0		0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

11,663,138,022	4,088,398,063	734,779,741,168	412,807,314,070	695,743,000,000	388,836,966,667	39,036,741,168	23,970,347,403	0	

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
286	0	286	0			286	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
383	0	383	0			383	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
12,410	0	12,410	0			12,410	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
22,042	0	22,042	0			22,042	0		27-Sep-07
4,794	0	4,794	0			4,794	0		27-Sep-07
12,119	0	12,119	0			12,119	0		27-Sep-07
270,520	0	270,520	0			270,520	0		27-Sep-07
8,877	0	8,877	0			8,877	0		27-Sep-07
22,729	0	22,729	0			22,729	0		27-Sep-07
21,415	0	21,415	0			21,415	0		27-Sep-07
56,567	0	56,567	0			56,567	0		27-Sep-07
25,868	0	25,868	0			25,868	0		27-Sep-07
82,346	0	82,346	0			82,346	0		27-Sep-07
389,032	0	389,032	0			389,032	0		27-Sep-07
567	0	567	0			567	0		27-Sep-07
425	0	425	0			425	0		27-Sep-07
1,148,634	0	1,148,634	0			1,148,634	0		27-Sep-07
14,214	0	14,214	0			14,214	0		27-Sep-07
231	0	231	0			231	0		27-Sep-07
510	0	510	0			510	0		27-Sep-07
615	0	615	0			615	0		27-Sep-07
370	0	370	0			370	0		27-Sep-07
562	0	562	0			562	0		27-Sep-07
9,973	0	9,973	0			9,973	0		27-Sep-07
234,485	0	234,485	0			234,485	0		27-Sep-07
156,791	0	156,791	0			156,791	0		27-Sep-07
764	0	764	0			764	0		27-Sep-07
305	0	305	0			305	0		27-Sep-07
17,342	0	17,342	0			17,342	0		27-Sep-07
1,223	0	1,223	0			1,223	0		27-Sep-07
347,556	0	347,556	0			347,556	0		27-Sep-07
34,090	0	34,090	0			34,090	0		27-Sep-07
2,482	0	2,482	0			2,482	0		27-Sep-07
2,956	0	2,956	0			2,956	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
123	0	123	0			123	0		27-Sep-07
153,162	0	153,162	0			153,162	0		27-Sep-07
1,098	0	1,098	0			1,098	0		27-Sep-07
23,898	0	23,898	0			23,898	0		27-Sep-07
41,284	0	41,284	0			41,284	0		27-Sep-07
15,698	0	15,698	0			15,698	0		27-Sep-07
67,802	0	67,802	0			67,802	0		27-Sep-07
452	0	452	0			452	0		27-Sep-07
2,266	0	2,266	0			2,266	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
17,863	0	17,863	0			17,863	0		27-Sep-07
3,332	0	3,332	0			3,332	0		27-Sep-07
2,836,053	0	2,836,053	0			2,836,053	0		27-Sep-07
7,028	0	7,028	0			7,028	0		27-Sep-07
920	0	920	0			920	0		27-Sep-07
4,495	0	4,495	0			4,495	0		27-Sep-07
1,746	0	1,746	0			1,746	0		27-Sep-07
730	0	730	0			730	0		27-Sep-07
9	0	9	0			9	0		27-Sep-07
19,125	0	19,125	0			19,125	0		27-Sep-07
99	0	99	0			99	0		27-Sep-07
327	0	327	0			327	0		27-Sep-07
274	0	274	0			274	0		27-Sep-07
733	0	733	0			733	0		27-Sep-07
29,971	0	29,971	0			29,971	0		27-Sep-07
262	0	262	0			262	0		27-Sep-07
1,343	0	1,343	0			1,343	0		27-Sep-07
274,213	0	274,213	0			274,213	0		27-Sep-07
2,447	0	2,447	0			2,447	0		27-Sep-07
762	0	762	0			762	0		27-Sep-07
1,098,205	0	1,098,205	0			1,098,205	0		27-Sep-07
8,315	0	8,315	0			8,315	0		27-Sep-07
1,751	0	1,751	0			1,751	0		27-Sep-07
1,333,750	0	1,333,750	0			1,333,750	0		27-Sep-07
22,570	0	22,570	0			22,570	0		27-Sep-07
2,089,438	0	2,089,438	0			2,089,438	0		27-Sep-07
33,498	0	33,498	0			33,498	0		27-Sep-07
410	0	410	0			410	0		27-Sep-07
5,467	0	5,467	0			5,467	0		27-Sep-07
46,480	0	46,480	0			46,480	0		27-Sep-07
3,810	0	3,810	0			3,810	0		27-Sep-07
2,580	0	2,580	0			2,580	0		27-Sep-07
3,088	0	3,088	0			3,088	0		27-Sep-07
137	0	137	0			137	0		27-Sep-07
404	0	404	0			404	0		27-Sep-07
2,655	0	2,655	0			2,655	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
15,497	0	15,497	0			15,497	0		27-Sep-07
9,591	0	9,591	0			9,591	0		27-Sep-07
102,602	0	102,602	0			102,602	0		27-Sep-07
105	0	105	0			105	0		27-Sep-07
10,261	0	10,261	0			10,261	0		27-Sep-07
36,638	0	36,638	0			36,638	0		27-Sep-07
81,174	0	81,174	0			81,174	0		27-Sep-07
18,096	0	18,096	0			18,096	0		27-Sep-07
19,011	0	19,011	0			19,011	0		27-Sep-07
8,737	0	8,737	0			8,737	0		27-Sep-07
5,233	0	5,233	0			5,233	0		27-Sep-07
2,064	0	2,064	0			2,064	0		27-Sep-07
665	0	665	0			665	0		27-Sep-07
17,619	0	17,619	0			17,619	0		27-Sep-07
19,989	0	19,989	0			19,989	0		27-Sep-07
37,276	0	37,276	0			37,276	0		27-Sep-07
6,064	0	6,064	0			6,064	0		27-Sep-07
47,844	0	47,844	0			47,844	0		27-Sep-07
2,505	0	2,505	0			2,505	0		27-Sep-07
5,428	0	5,428	0			5,428	0		27-Sep-07
5,428	0	5,428	0			5,428	0		27-Sep-07
2,782	0	2,782	0			2,782	0		27-Sep-07
34,900	0	34,900	0			34,900	0		27-Sep-07
1,635	0	1,635	0			1,635	0		27-Sep-07
4	0	4	0			4	0		27-Sep-07
2,213	0	2,213	0			2,213	0		27-Sep-07
52,467	0	52,467	0			52,467	0		27-Sep-07
30,412	0	30,412	0			30,412	0		27-Sep-07
4,392	0	4,392	0			4,392	0		27-Sep-07
4,367	0	4,367	0			4,367	0		27-Sep-07
362,239	0	362,239	0			362,239	0		27-Sep-07
726	0	726	0			726	0		27-Sep-07
2,430	0	2,430	0			2,430	0		27-Sep-07
38	0	38	0			38	0		27-Sep-07
21,766	0	21,766	0			21,766	0		27-Sep-07
1,243	0	1,243	0			1,243	0		27-Sep-07
67,213	0	67,213	0			67,213	0		27-Sep-07
272,474	0	272,474	0			272,474	0		27-Sep-07
1,299	0	1,299	0			1,299	0		27-Sep-07
161	0	161	0			161	0		27-Sep-07
129,377	0	129,377	0			129,377	0		27-Sep-07
677	0	677	0			677	0		27-Sep-07
39,426	0	39,426	0			39,426	0		27-Sep-07
147,110	0	147,110	0			147,110	0		27-Sep-07
1,223	0	1,223	0			1,223	0		27-Sep-07
11,724	0	11,724	0			11,724	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
36,300	0	36,300	0			36,300	0		27-Sep-07
4,139	0	4,139	0			4,139	0		27-Sep-07
1,558	0	1,558	0			1,558	0		27-Sep-07
353	0	353	0			353	0		27-Sep-07
973	0	973	0			973	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
1,299	0	1,299	0			1,299	0		27-Sep-07
29,100	0	29,100	0			29,100	0		27-Sep-07
623	0	623	0			623	0		27-Sep-07
691	0	691	0			691	0		27-Sep-07
605	0	605	0			605	0		27-Sep-07
591	0	591	0			591	0		27-Sep-07
246	0	246	0			246	0		27-Sep-07
552	0	552	0			552	0		27-Sep-07
676	0	676	0			676	0		27-Sep-07
4,466	0	4,466	0			4,466	0		27-Sep-07
127	0	127	0			127	0		27-Sep-07
8,137	0	8,137	0			8,137	0		27-Sep-07
76,138	0	76,138	0			76,138	0		27-Sep-07
131,966	0	131,966	0			131,966	0		27-Sep-07
3,624	0	3,624	0			3,624	0		27-Sep-07
2,000	0	2,000	0			2,000	0		27-Sep-07
1,859	0	1,859	0			1,859	0		27-Sep-07
11,053	0	11,053	0			11,053	0		27-Sep-07
182,203	0	182,203	0			182,203	0		27-Sep-07
322	0	322	0			322	0		27-Sep-07
683,259	0	683,259	0			683,259	0		27-Sep-07
18,028	0	18,028	0			18,028	0		27-Sep-07
3,932	0	3,932	0			3,932	0		27-Sep-07
25,437	0	25,437	0			25,437	0		27-Sep-07
3,477	0	3,477	0			3,477	0		27-Sep-07
2,580	0	2,580	0			2,580	0		27-Sep-07
850	0	850	0			850	0		27-Sep-07
1,367	0	1,367	0			1,367	0		27-Sep-07
294	0	294	0			294	0		27-Sep-07
3,816	0	3,816	0			3,816	0		27-Sep-07
2,298	0	2,298	0			2,298	0		27-Sep-07
17,443	0	17,443	0			17,443	0		27-Sep-07
972	0	972	0			972	0		27-Sep-07
4,133	0	4,133	0			4,133	0		27-Sep-07
226	0	226	0			226	0		27-Sep-07
4,370	0	4,370	0			4,370	0		27-Sep-07
1,244	0	1,244	0			1,244	0		27-Sep-07
10,396	0	10,396	0			10,396	0		27-Sep-07
2,211	0	2,211	0			2,211	0		27-Sep-07
5,653	0	5,653	0			5,653	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
13,918	0	13,918	0			13,918	0		27-Sep-07
215	0	215	0			215	0		27-Sep-07
1,751	0	1,751	0			1,751	0		27-Sep-07
1,878	0	1,878	0			1,878	0		27-Sep-07
565	0	565	0			565	0		27-Sep-07
347	0	347	0			347	0		27-Sep-07
7,345	0	7,345	0			7,345	0		27-Sep-07
516	0	516	0			516	0		27-Sep-07
784	0	784	0			784	0		27-Sep-07
2,965	0	2,965	0			2,965	0		27-Sep-07
6,253	0	6,253	0			6,253	0		27-Sep-07
2,800	0	2,800	0			2,800	0		27-Sep-07
1,400	0	1,400	0			1,400	0		27-Sep-07
5,458	0	5,458	0			5,458	0		27-Sep-07
371	0	371	0			371	0		27-Sep-07
980	0	980	0			980	0		27-Sep-07
709,847	0	709,847	0			709,847	0		27-Sep-07
182	0	182	0			182	0		27-Sep-07
1,458	0	1,458	0			1,458	0		27-Sep-07
3,165	0	3,165	0			3,165	0		27-Sep-07
359	0	359	0			359	0		27-Sep-07
1,402	0	1,402	0			1,402	0		27-Sep-07
3,250	0	3,250	0			3,250	0		27-Sep-07
5,859	0	5,859	0			5,859	0		27-Sep-07
1,450	0	1,450	0			1,450	0		27-Sep-07
1,400	0	1,400	0			1,400	0		27-Sep-07
2,080	0	2,080	0			2,080	0		27-Sep-07
21,630	0	21,630	0			21,630	0		27-Sep-07
287,313	0	287,313	0			287,313	0		27-Sep-07
253	0	253	0			253	0		27-Sep-07
47,136	0	47,136	0			47,136	0		27-Sep-07
56,917	0	56,917	0			56,917	0		27-Sep-07
4,143	0	4,143	0			4,143	0		27-Sep-07
5,533	0	5,533	0			5,533	0		27-Sep-07
52,530	0	52,530	0			52,530	0		27-Sep-07
686	0	686	0			686	0		27-Sep-07
21,856	0	21,856	0			21,856	0		27-Sep-07
55,456	0	55,456	0			55,456	0		27-Sep-07
466	0	466	0			466	0		27-Sep-07
269	0	269	0			269	0		27-Sep-07
6,921	0	6,921	0			6,921	0		27-Sep-07
17,783	0	17,783	0			17,783	0		27-Sep-07
5,776	0	5,776	0			5,776	0		27-Sep-07
6,045	0	6,045	0			6,045	0		27-Sep-07
15,785	0	15,785	0			15,785	0		27-Sep-07
48,680	0	48,680	0			48,680	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	0	0	0	0	0	27-Sep-07
80,139	0	80,139	0			80,139	0		27-Sep-07
1,266	0	1,266	0			1,266	0		27-Sep-07
3	0	3	0			3	0		27-Sep-07
532	0	532	0			532	0		27-Sep-07
22,054	0	22,054	0			22,054	0		27-Sep-07
10,205	0	10,205	0			10,205	0		27-Sep-07
295	0	295	0			295	0		27-Sep-07
7,696	0	7,696	0			7,696	0		27-Sep-07
2,271	0	2,271	0			2,271	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
1,840	0	1,840	0			1,840	0		27-Sep-07
240,416	0	240,416	0			240,416	0		27-Sep-07
985	0	985	0			985	0		27-Sep-07
673	0	673	0			673	0		27-Sep-07
368	0	368	0			368	0		27-Sep-07
23,318	0	23,318	0			23,318	0		27-Sep-07
271	0	271	0			271	0		27-Sep-07
345	0	345	0			345	0		27-Sep-07
81,960	0	81,960	0			81,960	0		27-Sep-07
18,494	0	18,494	0			18,494	0		27-Sep-07
8,092	0	8,092	0			8,092	0		27-Sep-07
168,498	0	168,498	0			168,498	0		27-Sep-07
100,173	0	100,173	0			100,173	0		27-Sep-07
5,165	0	5,165	0			5,165	0		27-Sep-07
4,235	0	4,235	0			4,235	0		27-Sep-07
476,923	0	476,923	0			476,923	0		27-Sep-07
152,115	0	152,115	0			152,115	0		27-Sep-07
1,092	0	1,092	0			1,092	0		27-Sep-07
25,013	0	25,013	0			25,013	0		27-Sep-07
639	0	639	0			639	0		27-Sep-07
881	0	881	0			881	0		27-Sep-07
1,575	0	1,575	0			1,575	0		27-Sep-07
665	0	665	0			665	0		27-Sep-07
159	0	159	0			159	0		27-Sep-07
8,124	0	8,124	0			8,124	0		27-Sep-07
2,264	0	2,264	0			2,264	0		27-Sep-07
3,018	0	3,018	0			3,018	0		27-Sep-07
569	0	569	0			569	0		27-Sep-07
876	0	876	0			876	0		27-Sep-07
1,263	0	1,263	0			1,263	0		27-Sep-07
292	0	292	0			292	0		27-Sep-07
40,173	0	40,173	0			40,173	0		27-Sep-07
1,026	0	1,026	0			1,026	0		27-Sep-07
333	0	333	0			333	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
7,394	0	7,394	0			7,394	0		27-Sep-07
513	0	513	0			513	0		27-Sep-07
7,410	0	7,410	0			7,410	0		27-Sep-07
1,450	0	1,450	0			1,450	0		27-Sep-07
1,233	0	1,233	0			1,233	0		27-Sep-07
5,859	0	5,859	0			5,859	0		27-Sep-07
16,918	0	16,918	0			16,918	0		27-Sep-07
46,778	0	46,778	0			46,778	0		27-Sep-07
1,618	0	1,618	0			1,618	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
3,636	0	3,636	0			3,636	0		27-Sep-07
744	0	744	0			744	0		27-Sep-07
6,276	0	6,276	0			6,276	0		27-Sep-07
37	0	37	0			37	0		27-Sep-07
82,472	0	82,472	0			82,472	0		27-Sep-07
691,578	0	691,578	0			691,578	0		27-Sep-07
194	0	194	0			194	0		27-Sep-07
2,681,303	0	2,681,303	0			2,681,303	0		27-Sep-07
209	0	209	0			209	0		27-Sep-07
1,183	0	1,183	0			1,183	0		27-Sep-07
100	0	100	0			100	0		27-Sep-07
10	0	10	0			10	0		27-Sep-07
40,243	0	40,243	0			40,243	0		27-Sep-07
594,465	0	594,465	0			594,465	0		27-Sep-07
118	0	118	0			118	0		27-Sep-07
477	0	477	0			477	0		27-Sep-07
1,007	0	1,007	0			1,007	0		27-Sep-07
118	0	118	0			118	0		27-Sep-07
449	0	449	0			449	0		27-Sep-07
1,730	0	1,730	0			1,730	0		27-Sep-07
130	0	130	0			130	0		27-Sep-07
355	0	355	0			355	0		27-Sep-07
43,713	0	43,713	0			43,713	0		27-Sep-07
16,652	0	16,652	0			16,652	0		27-Sep-07
13,203	0	13,203	0			13,203	0		27-Sep-07
4,401	0	4,401	0			4,401	0		27-Sep-07
125,827	0	125,827	0			125,827	0		27-Sep-07
3,507	0	3,507	0			3,507	0		27-Sep-07
101,132	0	101,132	0			101,132	0		27-Sep-07
1,903	0	1,903	0			1,903	0		27-Sep-07
560	0	560	0			560	0		27-Sep-07
1,451	0	1,451	0			1,451	0		27-Sep-07
4,322	0	4,322	0			4,322	0		27-Sep-07
941	0	941	0			941	0		27-Sep-07
2,228,853	0	2,228,853	0			2,228,853	0		27-Sep-07
3,032	0	3,032	0			3,032	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
226	0	226	0			226	0		27-Sep-07
4,721	0	4,721	0			4,721	0		27-Sep-07
750	0	750	0			750	0		27-Sep-07
121	0	121	0			121	0		27-Sep-07
409	0	409	0			409	0		27-Sep-07
9,043	0	9,043	0			9,043	0		27-Sep-07
367	0	367	0			367	0		27-Sep-07
3	0	3	0			3	0		27-Sep-07
1,163,816	0	1,163,816	0			1,163,816	0		27-Sep-07
12,547	0	12,547	0			12,547	0		27-Sep-07
16,828,691	0	16,828,691	0			16,828,691	0		27-Sep-07
299,765	0	299,765	0			299,765	0		27-Sep-07
140,592	0	140,592	0			140,592	0		27-Sep-07
10,095,916	0	10,095,916	0			10,095,916	0		27-Sep-07
2,921,537	0	2,921,537	0			2,921,537	0		27-Sep-07
7,185	0	7,185	0			7,185	0		27-Sep-07
2,286,638	0	2,286,638	0			2,286,638	0		27-Sep-07
1,499,855	0	1,499,855	0			1,499,855	0		27-Sep-07
588	0	588	0			588	0		27-Sep-07
837,446	0	837,446	0			837,446	0		27-Sep-07
117,108	0	117,108	0			117,108	0		27-Sep-07
45,853	0	45,853	0			45,853	0		27-Sep-07
11,922	0	11,922	0			11,922	0		27-Sep-07
1,804	0	1,804	0			1,804	0		27-Sep-07
1,444	0	1,444	0			1,444	0		27-Sep-07
3,970	0	3,970	0			3,970	0		27-Sep-07
32,936	0	32,936	0			32,936	0		27-Sep-07
104,305	0	104,305	0			104,305	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
8	0	8	0			8	0		27-Sep-07
197,684	0	197,684	0			197,684	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
1,691	0	1,691	0			1,691	0		27-Sep-07
115	0	115	0			115	0		27-Sep-07
10,508	0	10,508	0			10,508	0		27-Sep-07
144,201	0	144,201	0			144,201	0		27-Sep-07
33	0	33	0			33	0		27-Sep-07
120,207	0	120,207	0			120,207	0		27-Sep-07
2,250	0	2,250	0			2,250	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
1,020,520	0	1,020,520	0			1,020,520	0		27-Sep-07
6,417	0	6,417	0			6,417	0		27-Sep-07
3,464	0	3,464	0			3,464	0		27-Sep-07
425	0	425	0			425	0		27-Sep-07
186	0	186	0			186	0		27-Sep-07
582	0	582	0			582	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
11,262	0	11,262	0			11,262	0		27-Sep-07
651	0	651	0			651	0		27-Sep-07
1,341	0	1,341	0			1,341	0		27-Sep-07
325	0	325	0			325	0		27-Sep-07
3,240	0	3,240	0			3,240	0		27-Sep-07
6,007	0	6,007	0			6,007	0		27-Sep-07
1,857	0	1,857	0			1,857	0		27-Sep-07
1,009	0	1,009	0			1,009	0		27-Sep-07
32,043	0	32,043	0			32,043	0		27-Sep-07
397	0	397	0			397	0		27-Sep-07
273	0	273	0			273	0		27-Sep-07
22,159	0	22,159	0			22,159	0		27-Sep-07
533	0	533	0			533	0		27-Sep-07
678	0	678	0			678	0		27-Sep-07
14,302	0	14,302	0			14,302	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
8,771	0	8,771	0			8,771	0		27-Sep-07
2	0	2	0			2	0		27-Sep-07
161,121	0	161,121	0			161,121	0		27-Sep-07
12,344	0	12,344	0			12,344	0		27-Sep-07
5,610	0	5,610	0			5,610	0		27-Sep-07
2,930	0	2,930	0			2,930	0		27-Sep-07
35,499	0	35,499	0			35,499	0		27-Sep-07
41,348	0	41,348	0			41,348	0		27-Sep-07
150	0	150	0			150	0		27-Sep-07
488,220	0	488,220	0			488,220	0		27-Sep-07
460	0	460	0			460	0		27-Sep-07
25,838	0	25,838	0			25,838	0		27-Sep-07
142	0	142	0			142	0		27-Sep-07
430	0	430	0			430	0		27-Sep-07
5,642,074	0	5,642,074	0			5,642,074	0		27-Sep-07
44,258	0	44,258	0			44,258	0		27-Sep-07
751	0	751	0			751	0		27-Sep-07
6,280	0	6,280	0			6,280	0		27-Sep-07
384,997	0	384,997	0			384,997	0		27-Sep-07
85,427	0	85,427	0			85,427	0		27-Sep-07
182,348	0	182,348	0			182,348	0		27-Sep-07
1,385,000	0	1,385,000	0			1,385,000	0		27-Sep-07
180,625	0	180,625	0			180,625	0		27-Sep-07
33,000	0	33,000	0			33,000	0		27-Sep-07
188,505	0	188,505	0			188,505	0		27-Sep-07
15	0	15	0			15	0		27-Sep-07
3,343	0	3,343	0			3,343	0		27-Sep-07
4,373,950	0	4,373,950	0			4,373,950	0		27-Sep-07
365,186	0	365,186	0			365,186	0		27-Sep-07
32,627	0	32,627	0			32,627	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
108,579	0	108,579	0			108,579	0		27-Sep-07
82,301	0	82,301	0			82,301	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
75,233	0	75,233	0			75,233	0		27-Sep-07
1,874,454	0	1,874,454	0			1,874,454	0		27-Sep-07
17,220	0	17,220	0			17,220	0		27-Sep-07
168	0	168	0			168	0		27-Sep-07
76,171	0	76,171	0			76,171	0		27-Sep-07
442,733	0	442,733	0			442,733	0		27-Sep-07
22	0	22	0			22	0		27-Sep-07
84,936	0	84,936	0			84,936	0		27-Sep-07
125,660	0	125,660	0			125,660	0		27-Sep-07
553,599	0	553,599	0			553,599	0		27-Sep-07
23,367	0	23,367	0			23,367	0		27-Sep-07
1,511,795	0	1,511,795	0			1,511,795	0		27-Sep-07
11	0	11	0			11	0		27-Sep-07
2,596,154	0	2,596,154	0			2,596,154	0		27-Sep-07
10,500	0	10,500	0			10,500	0		27-Sep-07
1,244,098	0	1,244,098	0			1,244,098	0		27-Sep-07
1,613	0	1,613	0			1,613	0		27-Sep-07
11,692	0	11,692	0			11,692	0		27-Sep-07
481,954	0	481,954	0			481,954	0		27-Sep-07
28,461	0	28,461	0			28,461	0		27-Sep-07
15,000	0	15,000	0			15,000	0		27-Sep-07
176	0	176	0			176	0		27-Sep-07
1,416,883	0	1,416,883	0			1,416,883	0		27-Sep-07
47,033	0	47,033	0			47,033	0		27-Sep-07
12,256	0	12,256	0			12,256	0		27-Sep-07
266,805	0	266,805	0			266,805	0		27-Sep-07
72,529	0	72,529	0			72,529	0		27-Sep-07
208,436	0	208,436	0			208,436	0		27-Sep-07
1,043,859	0	1,043,859	0			1,043,859	0		27-Sep-07
69	0	69	0			69	0		27-Sep-07
117,368	0	117,368	0			117,368	0		27-Sep-07
165,718	0	165,718	0			165,718	0		27-Sep-07
356,631	0	356,631	0			356,631	0		27-Sep-07
1,793,115	0	1,793,115	0			1,793,115	0		27-Sep-07
1,132,749	0	1,132,749	0			1,132,749	0		27-Sep-07
92,274	0	92,274	0			92,274	0		27-Sep-07
94,205	0	94,205	0			94,205	0		27-Sep-07
31,500	0	31,500	0			31,500	0		27-Sep-07
1,415	0	1,415	0			1,415	0		27-Sep-07
968,531	0	968,531	0			968,531	0		27-Sep-07
150,134	0	150,134	0			150,134	0		27-Sep-07
412,985	0	412,985	0			412,985	0		27-Sep-07
13	0	13	0			13	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
1,222	0	1,222	0			1,222	0		27-Sep-07
154,074	0	154,074	0			154,074	0		27-Sep-07
25,521	0	25,521	0			25,521	0		27-Sep-07
13,756	0	13,756	0			13,756	0		27-Sep-07
252,963	0	252,963	0			252,963	0		27-Sep-07
3,959	0	3,959	0			3,959	0		27-Sep-07
12,144	0	12,144	0			12,144	0		27-Sep-07
356	0	356	0			356	0		27-Sep-07
163,736	0	163,736	0			163,736	0		27-Sep-07
698,742	0	698,742	0			698,742	0		27-Sep-07
3,396,484	0	3,396,484	0			3,396,484	0		27-Sep-07
1,526,226	0	1,526,226	0			1,526,226	0		27-Sep-07
19,046	0	19,046	0			19,046	0		27-Sep-07
12,095	0	12,095	0			12,095	0		27-Sep-07
117,879	0	117,879	0			117,879	0		27-Sep-07
97,917	0	97,917	0			97,917	0		27-Sep-07
1,005,496	0	1,005,496	0			1,005,496	0		27-Sep-07
4,856,884	0	4,856,884	0			4,856,884	0		27-Sep-07
4,755,078	0	4,755,078	0			4,755,078	0		27-Sep-07
3,496	0	3,496	0			3,496	0		27-Sep-07
5,748	0	5,748	0			5,748	0		27-Sep-07
10,313	0	10,313	0			10,313	0		27-Sep-07
4,321	0	4,321	0			4,321	0		27-Sep-07
1,146,313	0	1,146,313	0			1,146,313	0		27-Sep-07
40,000	0	40,000	0			40,000	0		27-Sep-07
1,263	0	1,263	0			1,263	0		27-Sep-07
1,609,375	0	1,609,375	0			1,609,375	0		27-Sep-07
44,106	0	44,106	0			44,106	0		27-Sep-07
501,512	0	501,512	0			501,512	0		27-Sep-07
143,378	0	143,378	0			143,378	0		27-Sep-07
448	0	448	0			448	0		27-Sep-07
191,052	0	191,052	0			191,052	0		27-Sep-07
130,600	0	130,600	0			130,600	0		27-Sep-07
166,880	0	166,880	0			166,880	0		27-Sep-07
22,539	0	22,539	0			22,539	0		27-Sep-07
3,654	0	3,654	0			3,654	0		27-Sep-07
10,082	0	10,082	0			10,082	0		27-Sep-07
10,313	0	10,313	0			10,313	0		27-Sep-07
5,882	0	5,882	0			5,882	0		27-Sep-07
269,700	0	269,700	0			269,700	0		27-Sep-07
564	0	564	0			564	0		27-Sep-07
54,839	0	54,839	0			54,839	0		27-Sep-07
226,701	0	226,701	0			226,701	0		27-Sep-07
23,333	0	23,333	0			23,333	0		27-Sep-07
43,305	0	43,305	0			43,305	0		27-Sep-07
1,206,362	0	1,206,362	0			1,206,362	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
291,636	0	291,636	0			291,636	0		27-Sep-07
1,384	0	1,384	0			1,384	0		27-Sep-07
1,258,235	0	1,258,235	0			1,258,235	0		27-Sep-07
403,542	0	403,542	0			403,542	0		27-Sep-07
1,019,818	0	1,019,818	0			1,019,818	0		27-Sep-07
365,612	0	365,612	0			365,612	0		27-Sep-07
6,258	0	6,258	0			6,258	0		27-Sep-07
3,992,316	0	3,992,316	0			3,992,316	0		27-Sep-07
4,321	0	4,321	0			4,321	0		27-Sep-07
119,497	0	119,497	0			119,497	0		27-Sep-07
8,812	0	8,812	0			8,812	0		27-Sep-07
968,099	0	968,099	0			968,099	0		27-Sep-07
50,019	0	50,019	0			50,019	0		27-Sep-07
19,936	0	19,936	0			19,936	0		27-Sep-07
966,123	0	966,123	0			966,123	0		27-Sep-07
9,119	0	9,119	0			9,119	0		27-Sep-07
32,415	0	32,415	0			32,415	0		27-Sep-07
4,321	0	4,321	0			4,321	0		27-Sep-07
125,000	0	125,000	0			125,000	0		27-Sep-07
50,608	0	50,608	0			50,608	0		27-Sep-07
660	0	660	0			660	0		27-Sep-07
1,500,000	0	1,500,000	0			1,500,000	0		27-Sep-07
469,972	0	469,972	0			469,972	0		27-Sep-07
28,073	0	28,073	0			28,073	0		27-Sep-07
196,812	0	196,812	0			196,812	0		27-Sep-07
12,970	0	12,970	0			12,970	0		27-Sep-07
9,428	0	9,428	0			9,428	0		27-Sep-07
39,375	0	39,375	0			39,375	0		27-Sep-07
14,231	0	14,231	0			14,231	0		27-Sep-07
850,000	0	850,000	0			850,000	0		27-Sep-07
511,120	0	511,120	0			511,120	0		27-Sep-07
27,970	0	27,970	0			27,970	0		27-Sep-07
50,593	0	50,593	0			50,593	0		27-Sep-07
96	0	96	0			96	0		27-Sep-07
4,175	0	4,175	0			4,175	0		27-Sep-07
134,850	0	134,850	0			134,850	0		27-Sep-07
191,266	0	191,266	0			191,266	0		27-Sep-07
2,209	0	2,209	0			2,209	0		27-Sep-07
27,973	0	27,973	0			27,973	0		27-Sep-07
57,675	0	57,675	0			57,675	0		27-Sep-07
2,599	0	2,599	0			2,599	0		27-Sep-07
134,375	0	134,375	0			134,375	0		27-Sep-07
38,215,075	0	38,215,075	0			38,215,075	0		27-Sep-07
2,948	0	2,948	0			2,948	0		27-Sep-07
166,500	0	166,500	0			166,500	0		27-Sep-07
68,394	0	68,394	0			68,394	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
24,837	0	24,837	0			24,837	0		27-Sep-07
151,778	0	151,778	0			151,778	0		27-Sep-07
101,185	0	101,185	0			101,185	0		27-Sep-07
42,605	0	42,605	0			42,605	0		27-Sep-07
2,436	0	2,436	0			2,436	0		27-Sep-07
11,848	0	11,848	0			11,848	0		27-Sep-07
38,750	0	38,750	0			38,750	0		27-Sep-07
3,000	0	3,000	0			3,000	0		27-Sep-07
6,000	0	6,000	0			6,000	0		27-Sep-07
15,000	0	15,000	0			15,000	0		27-Sep-07
75	0	75	0			75	0		27-Sep-07
79,340	0	79,340	0			79,340	0		27-Sep-07
63,000	0	63,000	0			63,000	0		27-Sep-07
12,000	0	12,000	0			12,000	0		27-Sep-07
6,236	0	6,236	0			6,236	0		27-Sep-07
31,178	0	31,178	0			31,178	0		27-Sep-07
4,387	0	4,387	0			4,387	0		27-Sep-07
2,494	0	2,494	0			2,494	0		27-Sep-07
369,703	0	369,703	0			369,703	0		27-Sep-07
202,500	0	202,500	0			202,500	0		27-Sep-07
5,238	0	5,238	0			5,238	0		27-Sep-07
4,490	0	4,490	0			4,490	0		27-Sep-07
1,799,696	0	1,799,696	0			1,799,696	0		27-Sep-07
324	0	324	0			324	0		27-Sep-07
52,500	0	52,500	0			52,500	0		27-Sep-07
7,733	0	7,733	0			7,733	0		27-Sep-07
293,122	0	293,122	0			293,122	0		27-Sep-07
34,917	0	34,917	0			34,917	0		27-Sep-07
24,359	0	24,359	0			24,359	0		27-Sep-07
29,790	0	29,790	0			29,790	0		27-Sep-07
3,741	0	3,741	0			3,741	0		27-Sep-07
1,871	0	1,871	0			1,871	0		27-Sep-07
18,000	0	18,000	0			18,000	0		27-Sep-07
7,483	0	7,483	0			7,483	0		27-Sep-07
5,238	0	5,238	0			5,238	0		27-Sep-07
25,250	0	25,250	0			25,250	0		27-Sep-07
33,670	0	33,670	0			33,670	0		27-Sep-07
2,494	0	2,494	0			2,494	0		27-Sep-07
12,471	0	12,471	0			12,471	0		27-Sep-07
3,388	0	3,388	0			3,388	0		27-Sep-07
257,298	0	257,298	0			257,298	0		27-Sep-07
2,107	0	2,107	0			2,107	0		27-Sep-07
9,119	0	9,119	0			9,119	0		27-Sep-07
125,211	0	125,211	0			125,211	0		27-Sep-07
191,290	0	191,290	0			191,290	0		27-Sep-07
62,094	0	62,094	0			62,094	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
53,940	0	53,940	0			53,940	0		27-Sep-07
134,850	0	134,850	0			134,850	0		27-Sep-07
1,871	0	1,871	0			1,871	0		27-Sep-07
212,500	0	212,500	0			212,500	0		27-Sep-07
1,532,249	0	1,532,249	0			1,532,249	0		27-Sep-07
2,100	0	2,100	0			2,100	0		27-Sep-07
2,100	0	2,100	0			2,100	0		27-Sep-07
66,338	0	66,338	0			66,338	0		27-Sep-07
62,941	0	62,941	0			62,941	0		27-Sep-07
692,106	0	692,106	0			692,106	0		27-Sep-07
47,788	0	47,788	0			47,788	0		27-Sep-07
697,647	0	697,647	0			697,647	0		27-Sep-07
33,037	0	33,037	0			33,037	0		27-Sep-07
3,442	0	3,442	0			3,442	0		27-Sep-07
34,366	0	34,366	0			34,366	0		27-Sep-07
62,941	0	62,941	0			62,941	0		27-Sep-07
29,944	0	29,944	0			29,944	0		27-Sep-07
265,350	0	265,350	0			265,350	0		27-Sep-07
479,538	0	479,538	0			479,538	0		27-Sep-07
1,659,865	0	1,659,865	0			1,659,865	0		27-Sep-07
155,442	0	155,442	0			155,442	0		27-Sep-07
1,871	0	1,871	0			1,871	0		27-Sep-07
4,548	0	4,548	0			4,548	0		27-Sep-07
13,698	0	13,698	0			13,698	0		27-Sep-07
73,237	0	73,237	0			73,237	0		27-Sep-07
3,086	0	3,086	0			3,086	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
2,379	0	2,379	0			2,379	0		27-Sep-07
106,989	0	106,989	0			106,989	0		27-Sep-07
13,958	0	13,958	0			13,958	0		27-Sep-07
24,375	0	24,375	0			24,375	0		27-Sep-07
70,039	0	70,039	0			70,039	0		27-Sep-07
15,000	0	15,000	0			15,000	0		27-Sep-07
26,250	0	26,250	0			26,250	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
39,375	0	39,375	0			39,375	0		27-Sep-07
543	0	543	0			543	0		27-Sep-07
1,938	0	1,938	0			1,938	0		27-Sep-07
414	0	414	0			414	0		27-Sep-07
4,472,500	0	4,472,500	0			4,472,500	0		27-Sep-07
6,880	0	6,880	0			6,880	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
1,502,555	0	1,502,555	0			1,502,555	0		27-Sep-07
3,278,985	0	3,278,985	0			3,278,985	0		27-Sep-07
38,223	0	38,223	0			38,223	0		27-Sep-07
1,357	0	1,357	0			1,357	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
297	0	297	0			297	0		27-Sep-07
1,887	0	1,887	0			1,887	0		27-Sep-07
1,227	0	1,227	0			1,227	0		27-Sep-07
61,250	0	61,250	0			61,250	0		27-Sep-07
3,282	0	3,282	0			3,282	0		27-Sep-07
67,323	0	67,323	0			67,323	0		27-Sep-07
1,534	0	1,534	0			1,534	0		27-Sep-07
8,112	0	8,112	0			8,112	0		27-Sep-07
901	0	901	0			901	0		27-Sep-07
54,476	0	54,476	0			54,476	0		27-Sep-07
6,437	0	6,437	0			6,437	0		27-Sep-07
171	0	171	0			171	0		27-Sep-07
113,176	0	113,176	0			113,176	0		27-Sep-07
113,176	0	113,176	0			113,176	0		27-Sep-07
62,941	0	62,941	0			62,941	0		27-Sep-07
251,766	0	251,766	0			251,766	0		27-Sep-07
62,941	0	62,941	0			62,941	0		27-Sep-07
1,063	0	1,063	0			1,063	0		27-Sep-07
640	0	640	0			640	0		27-Sep-07
87,824	0	87,824	0			87,824	0		27-Sep-07
25,869	0	25,869	0			25,869	0		27-Sep-07
2,024	0	2,024	0			2,024	0		27-Sep-07
5,059	0	5,059	0			5,059	0		27-Sep-07
39,234	0	39,234	0			39,234	0		27-Sep-07
69,302	0	69,302	0			69,302	0		27-Sep-07
173,800	0	173,800	0			173,800	0		27-Sep-07
1,012	0	1,012	0			1,012	0		27-Sep-07
23,464,046	0	23,464,046	0			23,464,046	0		27-Sep-07
2,121,666	0	2,121,666	0			2,121,666	0		27-Sep-07
5	0	5	0			5	0		27-Sep-07
178	0	178	0			178	0		27-Sep-07
12,496	0	12,496	0			12,496	0		27-Sep-07
1,092	0	1,092	0			1,092	0		27-Sep-07
490	0	490	0			490	0		27-Sep-07
6,283	0	6,283	0			6,283	0		27-Sep-07
5,732	0	5,732	0			5,732	0		27-Sep-07
1,732	0	1,732	0			1,732	0		27-Sep-07
179	0	179	0			179	0		27-Sep-07
252,200	0	252,200	0			252,200	0		27-Sep-07
4,606	0	4,606	0			4,606	0		27-Sep-07
11,145	0	11,145	0			11,145	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
998	0	998	0			998	0		27-Sep-07
12,798	0	12,798	0			12,798	0		27-Sep-07
7,329	0	7,329	0			7,329	0		27-Sep-07
4,776	0	4,776	0			4,776	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
1,984	0	1,984	0			1,984	0		27-Sep-07
302	0	302	0			302	0		27-Sep-07
1,970	0	1,970	0			1,970	0		27-Sep-07
216	0	216	0			216	0		27-Sep-07
93,800,000	0	93,800,000	0			93,800,000	0		27-Sep-07
195	0	195	0			195	0		27-Sep-07
2	0	2	0			2	0		27-Sep-07
0	0	6,108,150	6,108,150	0	0	6,108,150	6,108,150	0	27-Sep-07
0	0	1,702,786	1,702,786	0	0	1,702,786	1,702,786	0	27-Sep-07
0	0	5,009,569	5,009,569	0	0	5,009,569	5,009,569	0	27-Sep-07
0	0	84,759,965	84,759,965	0	0	84,759,965	84,759,965	0	27-Sep-07
0	0	3,182,474	3,182,474	0	0	3,182,474	3,182,474	0	27-Sep-07
0	0	6,077,573	6,077,573			6,077,573	6,077,573		27-Sep-07
0	0	999,999	999,999			999,999	999,999		27-Sep-07
0	0	34,851,906	34,851,906	9,228,000,000	7,268,666,667	-9,193,148,094	-7,233,814,761	0	27-Sep-07
0	0	17,826,441	17,826,441			17,826,441	17,826,441		27-Sep-07
0	0	5,150,857	5,150,857			5,150,857	5,150,857		27-Sep-07
0	0	6,162,848	6,162,848			6,162,848	6,162,848		27-Sep-07
0	0	9,610,976	9,610,976			9,610,976	9,610,976		27-Sep-07
0	0	-14,632,666	-14,632,666	0	0	-14,632,666	-14,632,666	0	27-Sep-07
0	0	31,527,748	31,527,748			31,527,748	31,527,748		27-Sep-07
0	0	239,699,382	203,713,081	0	0	239,699,382	203,713,081	0	27-Sep-07
0	0	1,455,159,291	1,171,500,373			1,455,159,291	1,171,500,373		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	121,950	0			121,950	0		27-Sep-07
0	0	663,600	446,250			663,600	446,250		27-Sep-07
0	0	62,299,847	62,299,847			62,299,847	62,299,847		27-Sep-07
0	0	345,955,806	16,743,322			345,955,806	16,743,322		27-Sep-07
0	0	4,519,417	4,519,417			4,519,417	4,519,417		27-Sep-07
0	0	6,362,896	6,362,896			6,362,896	6,362,896		27-Sep-07
0	0	32,771,809	32,771,809			32,771,809	32,771,809		27-Sep-07
0	0	639,622,290	639,622,269			639,622,290	639,622,269		27-Sep-07
0	0	565,548,720	565,547,267			565,548,720	565,547,267		27-Sep-07
0	0	54,442,783	42,756,113			54,442,783	42,756,113		27-Sep-07
0	0	42,579,784	26,025,600			42,579,784	26,025,600		27-Sep-07
0	0	3,076,450	3,076,450			3,076,450	3,076,450		27-Sep-07
0	0	22,061,978	22,061,978			22,061,978	22,061,978		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	156,534,224	156,534,224			156,534,224	156,534,224		27-Sep-07
0	0	12,725,622	12,725,622			12,725,622	12,725,622		27-Sep-07
0	0	5,850,640	5,850,640			5,850,640	5,850,640		27-Sep-07
0	0	18,140,722	18,140,722			18,140,722	18,140,722		27-Sep-07
0	0	8,725,747	8,725,747			8,725,747	8,725,747		27-Sep-07
0	0	-2,696,419	-2,696,419	0	0	-2,696,419	-2,696,419	0	27-Sep-07
0	0	141,084	141,084	0	0	141,084	141,084	0	27-Sep-07
0	0	267,900,141	207,119,228			267,900,141	207,119,228		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	87,434,124	85,283,999			87,434,124	85,283,999		27-Sep-07
0	0	13,701,525	13,701,525			13,701,525	13,701,525		27-Sep-07
0	0	119,317,750	107,289,743			119,317,750	107,289,743		27-Sep-07
0	0	2,543,339	87,500			2,543,339	87,500		27-Sep-07
0	0	25,615,642	0			25,615,642	0		27-Sep-07
0	0	40,001,564	2,894,989			40,001,564	2,894,989		27-Sep-07
0	0	10,823,531	4,519,417			10,823,531	4,519,417		27-Sep-07
0	0	72,863,359	72,863,359			72,863,359	72,863,359		27-Sep-07
0	0	-345,751	-345,751	0	0	-345,751	-345,751	0	27-Sep-07
0	0	3,309,324	3,309,324			3,309,324	3,309,324		27-Sep-07
0	0	140,406,434	118,475,069	0	0	140,406,434	118,475,069	0	27-Sep-07
0	0	34,979,092	-10,982,939	0	0	34,979,092	-10,982,939	0	27-Sep-07
0	0	-1,550,549	-1,550,549	0	0	-1,550,549	-1,550,549	0	27-Sep-07
0	0	13,237,187	13,237,187			13,237,187	13,237,187		27-Sep-07
0	0	3,076,450	3,076,450			3,076,450	3,076,450		27-Sep-07
0	0	30,978,517	30,978,517			30,978,517	30,978,517		27-Sep-07
0	0	106,326,474	90,324,809			106,326,474	90,324,809		27-Sep-07
0	0	10,278,250	8,944,750			10,278,250	8,944,750		27-Sep-07
0	0	346,125	346,125			346,125	346,125		27-Sep-07
0	0	40,538	40,538			40,538	40,538		27-Sep-07
0	0	108,032,285	108,032,285			108,032,285	108,032,285		27-Sep-07
0	0	166,011,590	44,323,747	0	0	166,011,590	44,323,747	0	27-Sep-07
0	0	6,362,896	6,362,896			6,362,896	6,362,896		27-Sep-07
0	0	8,775,960	8,775,960			8,775,960	8,775,960		27-Sep-07
0	0	7,801,427	7,801,427			7,801,427	7,801,427		27-Sep-07
0	0	14,120,257	14,120,257			14,120,257	14,120,257		27-Sep-07
0	0	16,631,357	16,631,357			16,631,357	16,631,357		27-Sep-07
0	0	-3,539,476	-3,539,476	0	0	-3,539,476	-3,539,476	0	27-Sep-07
0	0	33,755,899	33,755,899			33,755,899	33,755,899		27-Sep-07
0	0	24,632,057	24,632,057			24,632,057	24,632,057		27-Sep-07
0	0	37,480,033	37,480,033			37,480,033	37,480,033		27-Sep-07
0	0	1,446,511	1,446,511			1,446,511	1,446,511		27-Sep-07
0	0	40,565,303	40,565,303	0	0	40,565,303	40,565,303	0	27-Sep-07
0	0	5,449,428	5,449,428			5,449,428	5,449,428		27-Sep-07
0	0	13,992,368	13,992,368			13,992,368	13,992,368		27-Sep-07
0	0	27,710,241	27,710,241			27,710,241	27,710,241		27-Sep-07
0	0	861,423	861,423			861,423	861,423		27-Sep-07
0	0	1,718,965,505	1,537,368,347	0	0	1,718,965,505	1,537,368,347	0	27-Sep-07
0	0	180,383,369	180,383,369			180,383,369	180,383,369		27-Sep-07
0	0	191,148,178	182,435,526			191,148,178	182,435,526		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	108,017,260	108,017,260			108,017,260	108,017,260		27-Sep-07
0	0	228,322,236	189,017,630			228,322,236	189,017,630		27-Sep-07
0	0	19,336,025	19,336,025			19,336,025	19,336,025		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,428,263	11,428,263			11,428,263	11,428,263		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	228,890,039	204,597,706			228,890,039	204,597,706		27-Sep-07
0	0	12,635,061	12,635,052			12,635,061	12,635,052		27-Sep-07
0	0	4,583,764	4,583,764			4,583,764	4,583,764		27-Sep-07
0	0	156	156			156	156		27-Sep-07
0	0	5	0			5	0		27-Sep-07
0	0	1,406,387,594	1,355,273,574	0	0	1,406,387,594	1,355,273,574	0	27-Sep-07
0	0	238,194,084	238,194,084			238,194,084	238,194,084		27-Sep-07
0	0	1,006	1,006			1,006	1,006		27-Sep-07
0	0	379,812,641	379,812,641			379,812,641	379,812,641		27-Sep-07
0	0	213,786,616	213,786,616			213,786,616	213,786,616		27-Sep-07
0	0	17,224	17,224			17,224	17,224		27-Sep-07
0	0	1,403,683	1,403,683	0	0	1,403,683	1,403,683	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	16,168,473	0			16,168,473	0		27-Sep-07
0	0	0	0	7,343,000,000	6,152,000,000	-7,343,000,000	-6,152,000,000	0	27-Sep-07
0	0	116,790,066	0			116,790,066	0		27-Sep-07
0	0	28,525,743	0			28,525,743	0		27-Sep-07
0	0	1,175	1,175			1,175	1,175		27-Sep-07
0	0	143,178,275	143,178,275			143,178,275	143,178,275		27-Sep-07
0	0	158,675,132	158,675,132	0	0	158,675,132	158,675,132	0	27-Sep-07
0	0	26,095,435	26,095,435			26,095,435	26,095,435		27-Sep-07
0	0	0	0	600,000,000	600,000,000	-600,000,000	-600,000,000	0	27-Sep-07
0	0	12,760,691	10,046,938			12,760,691	10,046,938		27-Sep-07
0	0	31,171,309	18,653,918			31,171,309	18,653,918		27-Sep-07
0	0	196,447,420	191,249,972			196,447,420	191,249,972		27-Sep-07
0	0	17,078,373	17,078,373			17,078,373	17,078,373		27-Sep-07
0	0	174,225,719	139,407,028	0	0	174,225,719	139,407,028	0	27-Sep-07
0	0	251,690	251,690			251,690	251,690		27-Sep-07
0	0	18,300,171	18,300,171			18,300,171	18,300,171		27-Sep-07
0	0	680,322,469	635,033,932	0	0	680,322,469	635,033,932	0	27-Sep-07
0	0	121,481,930	121,481,930			121,481,930	121,481,930		27-Sep-07
0	0	15,005,606	15,005,606			15,005,606	15,005,606		27-Sep-07
0	0	111,252,771	111,252,771			111,252,771	111,252,771		27-Sep-07
0	0	17,208,364	17,208,364			17,208,364	17,208,364		27-Sep-07
0	0	144,889,504	144,889,504			144,889,504	144,889,504		27-Sep-07
0	0	132,020,739	132,020,739			132,020,739	132,020,739		27-Sep-07
0	0	62,722,272	62,722,272	0	0	62,722,272	62,722,272	0	27-Sep-07
0	0	1,115,505	1,115,505			1,115,505	1,115,505		27-Sep-07
0	0	2,977	0	0	0	2,977	0	0	27-Sep-07
0	0	194,118,397	194,118,397			194,118,397	194,118,397		27-Sep-07
0	0	0	0	350,000,000	300,000,000	-350,000,000	-300,000,000	0	27-Sep-07
0	0	398,307,708	251,681,018	0	0	398,307,708	251,681,018	0	27-Sep-07
0	0	10,342,497	9,851,902			10,342,497	9,851,902		27-Sep-07
0	0	12,534,192	12,534,192			12,534,192	12,534,192		27-Sep-07
0	0	315,597,981	176,967,603	0	0	315,597,981	176,967,603	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	40,645,591	40,645,591			40,645,591	40,645,591		27-Sep-07
0	0	1,200,000	0			1,200,000	0		27-Sep-07
0	0	22,804,108	10,378,152			22,804,108	10,378,152		27-Sep-07
0	0	48,322,988	34,236,862	0	0	48,322,988	34,236,862	0	27-Sep-07
0	0	15,000,000	15,000,000			15,000,000	15,000,000		27-Sep-07
0	0	152,540,900	152,540,900			152,540,900	152,540,900		27-Sep-07
0	0	47,865,457	47,865,457			47,865,457	47,865,457		27-Sep-07
0	0	0	0	800,000,000	675,000,000	-800,000,000	-675,000,000	0	27-Sep-07
0	0	1,040,760	1,040,760			1,040,760	1,040,760		27-Sep-07
0	0	6,377,181	6,377,181			6,377,181	6,377,181		27-Sep-07
0	0	37,705,693	30,818,367	0	0	37,705,693	30,818,367	0	27-Sep-07
0	0	52,063,674	35,046,716			52,063,674	35,046,716		27-Sep-07
0	0	86,018	86,018			86,018	86,018		27-Sep-07
0	0	11,085,600	11,085,600			11,085,600	11,085,600		27-Sep-07
0	0	44,414,541	44,414,541			44,414,541	44,414,541		27-Sep-07
0	0	6,594,980	0			6,594,980	0		27-Sep-07
0	0	107,165,802	96,807,858			107,165,802	96,807,858		27-Sep-07
0	0	12,467,532	12,467,532			12,467,532	12,467,532		27-Sep-07
0	0	17,333	17,333			17,333	17,333		27-Sep-07
0	0	5,366,299	5,366,299			5,366,299	5,366,299		27-Sep-07
0	0	2,327,200	2,327,200			2,327,200	2,327,200		27-Sep-07
0	0	52,394,168	52,394,168			52,394,168	52,394,168		27-Sep-07
0	0	5,326,553	5,326,553			5,326,553	5,326,553		27-Sep-07
0	0	-323,089,364	-323,089,364	0	0	-323,089,364	-323,089,364	0	27-Sep-07
0	0	-230,606,370	-230,606,370	0	0	-230,606,370	-230,606,370	0	27-Sep-07
0	0	323,089,364	323,089,364	0	0	323,089,364	323,089,364	0	27-Sep-07
0	0	230,606,370	230,606,370	0	0	230,606,370	230,606,370	0	27-Sep-07
0	15,861,529	15,861,529	0	0	0	15,861,529	0	0	27-Sep-07
0	29,536,076	29,536,076	0	0	0	29,536,076	0	0	27-Sep-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	27-Sep-07
0	0	69,418,643	69,418,643	0	0	69,418,643	69,418,643	0	27-Sep-07
0	0	38,014	38,014			38,014	38,014		27-Sep-07
0	0	22,979,183	22,979,183			22,979,183	22,979,183		27-Sep-07
0	0	9,417,245	9,417,245			9,417,245	9,417,245		27-Sep-07
0	0	2,781,873	2,781,873			2,781,873	2,781,873		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	118,182,533	118,182,533			118,182,533	118,182,533		27-Sep-07
0	0	83,310,155	83,310,155			83,310,155	83,310,155		27-Sep-07
0	0	2,975,483,651	2,975,483,651	0	0	2,975,483,651	2,975,483,651	0	27-Sep-07
0	0	35,420	35,420			35,420	35,420		27-Sep-07
0	0	110,657,663	110,657,534	2,000,000,000	1,700,000,000	-1,889,342,337	-1,589,342,466	0	27-Sep-07
0	0	180,920,808	180,920,590	0	0	180,920,808	180,920,590	0	27-Sep-07
0	0	19,568,686	19,568,686	0	0	19,568,686	19,568,686	0	27-Sep-07
0	0	155,537,567	155,537,392	0	0	155,537,567	155,537,392	0	27-Sep-07
0	0	135,626,664	135,626,563	0	0	135,626,664	135,626,563	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	58,789,218	58,789,218	0	0	58,789,218	58,789,218	0	27-Sep-07
0	0	10,458,727	10,458,727	0	0	10,458,727	10,458,727	0	27-Sep-07
0	0	67,627,098	67,627,098	0	0	67,627,098	67,627,098	0	27-Sep-07
0	0	9,188,823	9,188,823			9,188,823	9,188,823		27-Sep-07
0	0	26,965,085	26,965,085	0	0	26,965,085	26,965,085	0	27-Sep-07
0	0	212,807,506	212,807,506	0	0	212,807,506	212,807,506	0	27-Sep-07
0	0	117,023,508	117,023,508	0	0	117,023,508	117,023,508	0	27-Sep-07
0	0	56,056,792	56,056,792			56,056,792	56,056,792		27-Sep-07
0	0	12,659,858	12,659,858			12,659,858	12,659,858		27-Sep-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	27-Sep-07
0	0	25,392,396	25,392,396			25,392,396	25,392,396		27-Sep-07
0	0	10,067,742	10,067,742			10,067,742	10,067,742		27-Sep-07
0	0	944,881,801	944,879,516			944,881,801	944,879,516		27-Sep-07
0	0	20,606,608	20,606,608			20,606,608	20,606,608		27-Sep-07
0	0	191	191			191	191		27-Sep-07
0	0	26,480,099	26,480,099			26,480,099	26,480,099		27-Sep-07
0	0	600,040,120	600,040,120			600,040,120	600,040,120		27-Sep-07
0	0	2,412,903	2,412,903			2,412,903	2,412,903		27-Sep-07
0	0	2,677,139	2,677,139			2,677,139	2,677,139		27-Sep-07
0	0	-177,894,891	-177,894,891	0	0	-177,894,891	-177,894,891	0	27-Sep-07
0	0	43,128,553	43,128,553			43,128,553	43,128,553		27-Sep-07
0	0	9,864,985	9,864,985			9,864,985	9,864,985		27-Sep-07
0	0	96,486,353	96,486,353			96,486,353	96,486,353		27-Sep-07
0	0	339,202,589	339,202,589			339,202,589	339,202,589		27-Sep-07
0	0	-31,069,378	-31,069,378	0	0	-31,069,378	-31,069,378	0	27-Sep-07
0	0	19,010,204	19,010,204			19,010,204	19,010,204		27-Sep-07
0	0	16,587,193	16,587,193			16,587,193	16,587,193		27-Sep-07
0	0	23,275,109	23,275,109			23,275,109	23,275,109		27-Sep-07
0	0	-11,637,554	-11,637,554	0	0	-11,637,554	-11,637,554	0	27-Sep-07
0	0	613,036	613,036			613,036	613,036		27-Sep-07
0	0	140,621,925	140,621,925			140,621,925	140,621,925		27-Sep-07
0	0	104,089,991	104,089,991	0	0	104,089,991	104,089,991	0	27-Sep-07
0	0	-1,530,591	-1,530,591	0	0	-1,530,591	-1,530,591	0	27-Sep-07
0	0	-24,052,971	-24,052,971	0	0	-24,052,971	-24,052,971	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	433,907	433,907	0	0	433,907	433,907	0	27-Sep-07
0	0	2,943,469	2,943,469	0	0	2,943,469	2,943,469	0	27-Sep-07
0	0	71,691	71,691	0	0	71,691	71,691	0	27-Sep-07
0	0	3,064,356	3,064,356	0	0	3,064,356	3,064,356	0	27-Sep-07
0	0	51,372,607	51,372,607			51,372,607	51,372,607		27-Sep-07
0	0	26,402,235	26,402,235			26,402,235	26,402,235		27-Sep-07
0	0	2,654,881	2,654,881			2,654,881	2,654,881		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,066	0	0	0	6,066	0	0	27-Sep-07
0	0	7	7			7	7		27-Sep-07
0	0	638,990	638,990			638,990	638,990		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,709,808	2,709,808			2,709,808	2,709,808		27-Sep-07
0	0	159,079,967	159,079,967	0	0	159,079,967	159,079,967	0	27-Sep-07
0	0	21,015,220	21,015,220			21,015,220	21,015,220		27-Sep-07
0	0	3,335,502	3,335,502			3,335,502	3,335,502		27-Sep-07
0	0	206,680,978	206,680,978			206,680,978	206,680,978		27-Sep-07
0	0	129,253,602	129,253,602	0	0	129,253,602	129,253,602	0	27-Sep-07
0	0	97,665,199	97,665,199			97,665,199	97,665,199		27-Sep-07
0	0	103,274,199	103,274,199			103,274,199	103,274,199		27-Sep-07
0	0	29,861,684	29,861,684			29,861,684	29,861,684		27-Sep-07
0	0	0	0	4,275,000,000	3,725,000,000	-4,275,000,000	-3,725,000,000	0	27-Sep-07
0	0	-2,709,808	-2,709,808	0	0	-2,709,808	-2,709,808	0	27-Sep-07
0	0	765,273,136	765,273,136	0	0	765,273,136	765,273,136	0	27-Sep-07
0	0	733,727,962	-37,210	0	0	733,727,962	-37,210	0	27-Sep-07
0	0	538,345,376	538,345,376	0	0	538,345,376	538,345,376	0	27-Sep-07
0	0	335,973,270	335,973,270			335,973,270	335,973,270		27-Sep-07
0	0	778,439,835	778,439,835			778,439,835	778,439,835		27-Sep-07
0	0	18,648,037	18,648,037			18,648,037	18,648,037		27-Sep-07
0	0	50,777,656	50,777,656			50,777,656	50,777,656		27-Sep-07
0	0	20,956,847	20,956,847			20,956,847	20,956,847		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,242,872	2,242,872			2,242,872	2,242,872		27-Sep-07
0	0	10,466,473	10,466,473			10,466,473	10,466,473		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	517,500	517,500	0	0	517,500	517,500	0	27-Sep-07
0	0	221,315,072	221,315,072	0	0	221,315,072	221,315,072	0	27-Sep-07
0	0	271,253,124	271,253,124	1,189,000,000	1,189,000,000	-917,746,876	-917,746,876	0	27-Sep-07
0	0	475,609,690	475,609,690	0	0	475,609,690	475,609,690	0	27-Sep-07
0	0	39,137,371	39,137,371	0	0	39,137,371	39,137,371	0	27-Sep-07
0	0	42,085,124	42,085,124	0	0	42,085,124	42,085,124	0	27-Sep-07
0	0	340,984,965	340,984,965	0	0	340,984,965	340,984,965	0	27-Sep-07
0	0	117,578,438	117,578,438	0	0	117,578,438	117,578,438	0	27-Sep-07
0	0	20,917,454	20,917,454	0	0	20,917,454	20,917,454	0	27-Sep-07
0	0	135,254,198	135,254,198	0	0	135,254,198	135,254,198	0	27-Sep-07
0	0	897,436	897,436			897,436	897,436		27-Sep-07
0	0	217,960,290	41,141,765	0	0	217,960,290	41,141,765	0	27-Sep-07
0	0	0	0	706,000,000	527,000,000	-706,000,000	-527,000,000	0	27-Sep-07
0	35,603,783	35,603,783	0	0	0	35,603,783	0	0	27-Sep-07
0	0	385,428	385,428			385,428	385,428		27-Sep-07
0	0	408,340,770	0	0	0	408,340,770	0	0	27-Sep-07
0	0	-6,550,973	-6,550,973	1,800,000,000	1,550,000,000	-1,806,550,973	-1,556,550,973	0	27-Sep-07
0	0	12,502,466	12,502,466			12,502,466	12,502,466		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	28,282,244	28,282,244			28,282,244	28,282,244		27-Sep-07
0	0	11,056,791	11,056,791			11,056,791	11,056,791		27-Sep-07
0	0	62,538,821	62,538,821			62,538,821	62,538,821		27-Sep-07
0	0	48,433,553	48,433,553			48,433,553	48,433,553		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	74,954,749	74,954,749			74,954,749	74,954,749		27-Sep-07
0	0	99,918,300	99,918,300			99,918,300	99,918,300		27-Sep-07
0	0	54,667,147	54,667,147	0	0	54,667,147	54,667,147	0	27-Sep-07
0	0	244,618,839	244,618,839			244,618,839	244,618,839		27-Sep-07
0	0	215,305,034	215,305,034	0	0	215,305,034	215,305,034	0	27-Sep-07
0	0	39,951,133	39,951,133			39,951,133	39,951,133		27-Sep-07
0	0	5,000,004	5,000,004			5,000,004	5,000,004		27-Sep-07
0	0	16,719,177	16,719,177			16,719,177	16,719,177		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-1,237,576	-1,237,576	0	0	-1,237,576	-1,237,576	0	27-Sep-07
0	0	1,580,462	1,580,462			1,580,462	1,580,462		27-Sep-07
0	0	5,637,962	5,637,962			5,637,962	5,637,962		27-Sep-07
0	0	441,591	441,591			441,591	441,591		27-Sep-07
0	0	47,606,378	47,606,378			47,606,378	47,606,378		27-Sep-07
0	0	30,024,439	30,024,439			30,024,439	30,024,439		27-Sep-07
0	0	502,982	502,982			502,982	502,982		27-Sep-07
0	0	2,459,575	2,459,575			2,459,575	2,459,575		27-Sep-07
0	0	3,975,169	3,975,169	0	0	3,975,169	3,975,169	0	27-Sep-07
0	0	10,702,942	10,702,942			10,702,942	10,702,942		27-Sep-07
0	0	-77,921,771	-77,921,771	0	0	-77,921,771	-77,921,771	0	27-Sep-07
0	0	56,989,157	56,989,157			56,989,157	56,989,157		27-Sep-07
0	0	83,805,000	83,805,000	0	0	83,805,000	83,805,000	0	27-Sep-07
0	0	3,530,781	3,530,781			3,530,781	3,530,781		27-Sep-07
0	0	5,410,531	5,410,531			5,410,531	5,410,531		27-Sep-07
0	0	1,447	1,447			1,447	1,447		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	27,518,393	27,518,393			27,518,393	27,518,393		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	35,888,572	35,888,572			35,888,572	35,888,572		27-Sep-07
0	0	3,923,476	3,923,476			3,923,476	3,923,476		27-Sep-07
0	0	6,296,123	6,296,123			6,296,123	6,296,123		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	103,768	103,768			103,768	103,768		27-Sep-07
0	0	3,568,441	3,568,441			3,568,441	3,568,441		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	458	458			458	458		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	4,924,356	4,924,356			4,924,356	4,924,356		27-Sep-07
0	0	15,078	15,078			15,078	15,078		27-Sep-07
0	0	-153,518,134	-153,518,134	0	0	-153,518,134	-153,518,134	0	27-Sep-07
0	0	131,864,863	131,864,863	0	0	131,864,863	131,864,863	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	3,760	3,760			3,760	3,760		27-Sep-07
0	0	4,046	4,046			4,046	4,046		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,115,415	2,115,415			2,115,415	2,115,415		27-Sep-07
0	0	11,666	11,666			11,666	11,666		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	16,897,175	16,897,175			16,897,175	16,897,175		27-Sep-07
0	0	112,908	112,908			112,908	112,908		27-Sep-07
0	0	11,329,185	11,329,185			11,329,185	11,329,185		27-Sep-07
0	0	1,937	1,937			1,937	1,937		27-Sep-07
0	0	1,473	1,473			1,473	1,473		27-Sep-07
0	0	-22,765	-22,765	0	0	-22,765	-22,765	0	27-Sep-07
0	0	6,062,966	6,062,966			6,062,966	6,062,966		27-Sep-07
0	0	36,480,735	36,400,173			36,480,735	36,400,173		27-Sep-07
0	0	132,123	131,696			132,123	131,696		27-Sep-07
0	0	1,130	1,130			1,130	1,130		27-Sep-07
0	0	551,592	551,592			551,592	551,592		27-Sep-07
0	0	3,357	0			3,357	0		27-Sep-07
0	0	2,025	0	0	0	2,025	0	0	27-Sep-07
0	0	10,743,566	10,743,566			10,743,566	10,743,566		27-Sep-07
0	0	1,088,656	1,088,656			1,088,656	1,088,656		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	34,776	34,776			34,776	34,776		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,618,588	1,618,588			1,618,588	1,618,588		27-Sep-07
0	0	-46,513	-46,513	0	0	-46,513	-46,513	0	27-Sep-07
0	0	10,400	10,400			10,400	10,400		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	728,390	728,390			728,390	728,390		27-Sep-07
0	0	25,930,699	25,930,699			25,930,699	25,930,699		27-Sep-07
0	0	15,974,743	15,974,743	0	0	15,974,743	15,974,743	0	27-Sep-07
0	0	2,651	2,651			2,651	2,651		27-Sep-07
0	0	404	404			404	404		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	28,966	28,966			28,966	28,966		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	70,099	70,099			70,099	70,099		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,698	14,698			14,698	14,698		27-Sep-07
0	0	902,593	902,593			902,593	902,593		27-Sep-07
0	0	813	813			813	813		27-Sep-07
0	0	4,674,422	4,674,422			4,674,422	4,674,422		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	49,211,009	-78,991	0	0	49,211,009	-78,991	0	27-Sep-07
0	0	0	0	1,000,000,000	900,000,000	-1,000,000,000	-900,000,000	0	27-Sep-07
0	0	40,426,038	35,839	0	0	40,426,038	35,839	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	44,572	44,572			44,572	44,572		27-Sep-07
0	0	354,637	354,637			354,637	354,637		27-Sep-07
0	0	114,043	114,043			114,043	114,043		27-Sep-07
0	0	84,634,868	84,634,868			84,634,868	84,634,868		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	40,500,000	40,500,000			40,500,000	40,500,000		27-Sep-07
0	0	8,338,059	8,338,059			8,338,059	8,338,059		27-Sep-07
0	0	1,904	1,904			1,904	1,904		27-Sep-07
0	0	50,737,350	50,737,350			50,737,350	50,737,350		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,492	1,492			1,492	1,492		27-Sep-07
0	0	-97,969	-97,969	0	0	-97,969	-97,969	0	27-Sep-07
0	0	30,851,682	30,851,682			30,851,682	30,851,682		27-Sep-07
0	0	308,345	308,345			308,345	308,345		27-Sep-07
0	0	1,031,999	1,031,999			1,031,999	1,031,999		27-Sep-07
0	0	36,810	36,810			36,810	36,810		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	66,642	66,642			66,642	66,642		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,527,169	15,527,169	0	0	15,527,169	15,527,169	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	4,271	4,271			4,271	4,271		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-3,999,910	-3,999,910	0	0	-3,999,910	-3,999,910	0	27-Sep-07
0	0	319,841,080	265,000,000	0	0	319,841,080	265,000,000	0	27-Sep-07
0	0	-20,400	-20,400	0	0	-20,400	-20,400	0	27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	2,225,890	2,225,890			2,225,890	2,225,890		27-Sep-07
0	0	80,689	80,689			80,689	80,689		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,789	12,789			12,789	12,789		27-Sep-07
0	0	3,012,069	3,012,069	500,000,000	450,000,000	-496,987,931	-446,987,931	0	27-Sep-07
0	0	5,971,424	5,971,424			5,971,424	5,971,424		27-Sep-07
0	0	1,282,502	1,282,502			1,282,502	1,282,502		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	100,083,144	100,083,144	0	0	100,083,144	100,083,144	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,684,503	10,955,316	0	0	11,684,503	10,955,316	0	27-Sep-07
0	0	154,093,784	154,093,784			154,093,784	154,093,784		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	50,098,220	50,098,220			50,098,220	50,098,220		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	19,919,685	19,919,685			19,919,685	19,919,685		27-Sep-07
0	0	2,814,479	2,814,479	0	0	2,814,479	2,814,479	0	27-Sep-07
0	0	101,511,939	-6,803,596	0	0	101,511,939	-6,803,596	0	27-Sep-07
0	0	23,719,307	23,719,307	0	0	23,719,307	23,719,307	0	27-Sep-07
0	0	2,222,651	2,222,651	0	0	2,222,651	2,222,651	0	27-Sep-07
0	0	485,100	485,100			485,100	485,100		27-Sep-07
0	0	7,251,856	7,251,856			7,251,856	7,251,856		27-Sep-07
0	0	2,781,868	2,781,868			2,781,868	2,781,868		27-Sep-07
0	0	396,147	396,147			396,147	396,147		27-Sep-07
0	0	3,409,555	3,409,555			3,409,555	3,409,555		27-Sep-07
0	0	18,366,308	18,366,308			18,366,308	18,366,308		27-Sep-07
0	0	19,543	19,543			19,543	19,543		27-Sep-07
0	0	51,324	51,324			51,324	51,324		27-Sep-07
0	0	11,393	11,393			11,393	11,393		27-Sep-07
0	0	2,524,685	2,524,685			2,524,685	2,524,685		27-Sep-07
0	0	14,742,132	14,742,132			14,742,132	14,742,132		27-Sep-07
0	0	6,926,802	6,926,802			6,926,802	6,926,802		27-Sep-07
0	0	5,960,884	5,960,884			5,960,884	5,960,884		27-Sep-07
0	0	5,448,233	5,448,233			5,448,233	5,448,233		27-Sep-07
0	0	34,207	34,207			34,207	34,207		27-Sep-07
0	0	9,989,066	9,989,066			9,989,066	9,989,066		27-Sep-07
0	0	12,952,820	12,952,820			12,952,820	12,952,820		27-Sep-07
0	0	14,677,736	14,677,736			14,677,736	14,677,736		27-Sep-07
0	0	4,648,908	4,648,908			4,648,908	4,648,908		27-Sep-07
0	0	2,154,643	2,154,643			2,154,643	2,154,643		27-Sep-07
0	0	3,588,718	3,588,718			3,588,718	3,588,718		27-Sep-07
0	0	8,867,530	8,867,530			8,867,530	8,867,530		27-Sep-07
0	0	18,609,526	18,609,526			18,609,526	18,609,526		27-Sep-07
0	0	5,662	5,662			5,662	5,662		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	102,018,118	102,018,118			102,018,118	102,018,118		27-Sep-07
0	0	1,977,731	1,977,731			1,977,731	1,977,731		27-Sep-07
0	0	2,306,167	2,306,167			2,306,167	2,306,167		27-Sep-07
0	0	18,715,359	18,715,359			18,715,359	18,715,359		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,855,740	2,855,740			2,855,740	2,855,740		27-Sep-07
0	0	18,349,074	18,349,074			18,349,074	18,349,074		27-Sep-07
0	0	1,816	1,816			1,816	1,816		27-Sep-07
0	0	32,008,389	32,008,389			32,008,389	32,008,389		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,409	2,409			2,409	2,409		27-Sep-07
0	0	2,220,896	2,220,896			2,220,896	2,220,896		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	1,090,334	1,090,334			1,090,334	1,090,334		27-Sep-07
0	0	65,641,050	65,641,050			65,641,050	65,641,050		27-Sep-07
0	0	32,228,818	32,228,818			32,228,818	32,228,818		27-Sep-07
0	0	8,846,268	8,846,268			8,846,268	8,846,268		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	383,251	383,251			383,251	383,251		27-Sep-07
0	0	19,604,325	19,604,325			19,604,325	19,604,325		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,967,972	1,967,972			1,967,972	1,967,972		27-Sep-07
0	0	17,939,687	17,939,687			17,939,687	17,939,687		27-Sep-07
0	0	2,776,854	2,776,854			2,776,854	2,776,854		27-Sep-07
0	0	51,163	51,163			51,163	51,163		27-Sep-07
0	0	3,260,794	3,260,794			3,260,794	3,260,794		27-Sep-07
0	0	17,750	17,750			17,750	17,750		27-Sep-07
0	0	2,793,054	2,793,054			2,793,054	2,793,054		27-Sep-07
0	0	3,195	3,195			3,195	3,195		27-Sep-07
0	0	67	67			67	67		27-Sep-07
0	0	23,779,144	23,779,144			23,779,144	23,779,144		27-Sep-07
0	0	4,009,423	4,009,423			4,009,423	4,009,423		27-Sep-07
0	0	51,333	51,333			51,333	51,333		27-Sep-07
0	0	25,291,666	25,291,666			25,291,666	25,291,666		27-Sep-07
0	0	25,694,755	25,694,755			25,694,755	25,694,755		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,961,280	6,961,280			6,961,280	6,961,280		27-Sep-07
0	0	15,242,500	15,242,500			15,242,500	15,242,500		27-Sep-07
0	0	164	164			164	164		27-Sep-07
0	0	10,833,616	10,833,616			10,833,616	10,833,616		27-Sep-07
0	0	4,495,419	4,495,419			4,495,419	4,495,419		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,463,500	12,463,500			12,463,500	12,463,500		27-Sep-07
0	0	4,151,000	4,151,000			4,151,000	4,151,000		27-Sep-07
0	0	1,762,617	1,762,617			1,762,617	1,762,617		27-Sep-07
0	0	2,603,872	2,603,872			2,603,872	2,603,872		27-Sep-07
0	0	3,035,083	3,035,083			3,035,083	3,035,083		27-Sep-07
0	0	3,200,709	3,200,709			3,200,709	3,200,709		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,981,981	10,981,981			10,981,981	10,981,981		27-Sep-07
0	0	9,707,102	9,707,102			9,707,102	9,707,102		27-Sep-07
0	0	284,161	284,161			284,161	284,161		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	7,859,829	7,859,829			7,859,829	7,859,829		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,145,152	2,145,152			2,145,152	2,145,152		27-Sep-07
0	0	3,056,250	3,056,250			3,056,250	3,056,250		27-Sep-07
0	0	2,070,073	2,070,073			2,070,073	2,070,073		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	17,089,026	17,089,026			17,089,026	17,089,026		27-Sep-07
0	0	6,335,695	6,335,695			6,335,695	6,335,695		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	18,251	18,251			18,251	18,251		27-Sep-07
0	0	160,189	160,189			160,189	160,189		27-Sep-07
0	0	6,352,257	6,352,257			6,352,257	6,352,257		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	74,120	74,120			74,120	74,120		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,414,318	2,414,318			2,414,318	2,414,318		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	19,992,020	19,992,020			19,992,020	19,992,020		27-Sep-07
0	0	13,042,647	13,042,647			13,042,647	13,042,647		27-Sep-07
0	0	1,277,455	1,277,455			1,277,455	1,277,455		27-Sep-07
0	0	807,136	807,136			807,136	807,136		27-Sep-07
0	0	218	218			218	218		27-Sep-07
0	0	2,580,933	2,580,933			2,580,933	2,580,933		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	41,227	41,227			41,227	41,227		27-Sep-07
0	0	936,165	936,165			936,165	936,165		27-Sep-07
0	0	3,168,490	3,168,490			3,168,490	3,168,490		27-Sep-07
0	0	3,776,896	3,776,896			3,776,896	3,776,896		27-Sep-07
0	0	1,637,030	1,637,030			1,637,030	1,637,030		27-Sep-07
0	0	68,840	68,840			68,840	68,840		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,223,965	14,223,965			14,223,965	14,223,965		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,856,620	1,856,620			1,856,620	1,856,620		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,680,668	2,680,668			2,680,668	2,680,668		27-Sep-07
0	0	9,403,664	9,403,664			9,403,664	9,403,664		27-Sep-07
0	0	443,630	443,630			443,630	443,630		27-Sep-07
0	0	2,909,052	2,909,052			2,909,052	2,909,052		27-Sep-07
0	0	1,146,000	1,146,000			1,146,000	1,146,000		27-Sep-07
0	0	10,996,557	10,996,557			10,996,557	10,996,557		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,646,471	6,646,471			6,646,471	6,646,471		27-Sep-07
0	0	5,268,286	5,268,286			5,268,286	5,268,286		27-Sep-07
0	0	5,434,707	5,434,707			5,434,707	5,434,707		27-Sep-07
0	0	3,831,529	3,831,529			3,831,529	3,831,529		27-Sep-07
0	0	691	691			691	691		27-Sep-07
0	0	7,612,240	7,612,240			7,612,240	7,612,240		27-Sep-07
0	0	1,861,184	1,861,184			1,861,184	1,861,184		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	11,128,555	11,128,555			11,128,555	11,128,555		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,520,721	1,520,721			1,520,721	1,520,721		27-Sep-07
0	0	11,216,984	11,216,984			11,216,984	11,216,984		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	39,318	39,318			39,318	39,318		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	59,216,643	59,216,643			59,216,643	59,216,643		27-Sep-07
0	0	1,502,592	1,502,592			1,502,592	1,502,592		27-Sep-07
0	0	12,115,560	12,115,560			12,115,560	12,115,560		27-Sep-07
0	0	6,436	6,436			6,436	6,436		27-Sep-07
0	0	3,663,980	3,663,980			3,663,980	3,663,980		27-Sep-07
0	0	76,701	76,701			76,701	76,701		27-Sep-07
0	0	24,884,459	24,884,459			24,884,459	24,884,459		27-Sep-07
0	0	51	51			51	51		27-Sep-07
0	0	950,446,491	0	0	0	950,446,491	0	0	27-Sep-07
0	0	-696,894,415	-696,894,415	0	0	-696,894,415	-696,894,415	0	27-Sep-07
0	0	28,853,506	28,853,506			28,853,506	28,853,506		27-Sep-07
0	0	777,589,009	777,589,009			777,589,009	777,589,009		27-Sep-07
0	0	1,039,531	1,039,531	0	0	1,039,531	1,039,531	0	27-Sep-07
0	0	95,568,294	95,568,294			95,568,294	95,568,294		27-Sep-07
0	0	4,836,500	4,836,500			4,836,500	4,836,500		27-Sep-07
0	0	43,939,971	43,939,971			43,939,971	43,939,971		27-Sep-07
0	0	14,462,456	14,462,456			14,462,456	14,462,456		27-Sep-07
0	0	1,866,928	1,866,928			1,866,928	1,866,928		27-Sep-07
0	0	209,229	209,229			209,229	209,229		27-Sep-07
0	0	39,646,155	39,646,155			39,646,155	39,646,155		27-Sep-07
0	0	141,445,707	141,445,707	0	0	141,445,707	141,445,707	0	27-Sep-07
0	0	97,698,924	97,698,924	0	0	97,698,924	97,698,924	0	27-Sep-07
0	0	39,760	39,760			39,760	39,760		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	35,959	35,959			35,959	35,959		27-Sep-07
0	0	392	392			392	392		27-Sep-07
0	0	593	593			593	593		27-Sep-07
0	0	12,539	12,539			12,539	12,539		27-Sep-07
0	0	24,636,334	24,636,334	5,400,000,000	4,100,000,000	-5,375,363,666	-4,075,363,666	0	27-Sep-07
0	0	418,099	418,099			418,099	418,099		27-Sep-07
0	0	4,684,890	4,684,890			4,684,890	4,684,890		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,726,699	1,726,699			1,726,699	1,726,699		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	29,123	29,123			29,123	29,123		27-Sep-07
0	0	14,466,649	14,466,649			14,466,649	14,466,649		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,872,488	2,872,488			2,872,488	2,872,488		27-Sep-07
0	0	2,154,134	2,154,134			2,154,134	2,154,134		27-Sep-07
0	0	4,643,750	4,643,750			4,643,750	4,643,750		27-Sep-07
0	0	1,227,781,357	0	0	0	1,227,781,357	0	0	27-Sep-07
0	0	75,461,302	-2,528,698	0	0	75,461,302	-2,528,698	0	27-Sep-07
0	0	40,019,200	40,019,200			40,019,200	40,019,200		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,481,245	1,481,245			1,481,245	1,481,245		27-Sep-07
0	0	231,853,735	231,853,735	0	0	231,853,735	231,853,735	0	27-Sep-07
0	0	4,073,524	4,073,524			4,073,524	4,073,524		27-Sep-07
0	0	5,873,107	5,873,107	0	0	5,873,107	5,873,107	0	27-Sep-07
0	0	607,408	607,408			607,408	607,408		27-Sep-07
0	0	215,593,648	215,593,648	0	0	215,593,648	215,593,648	0	27-Sep-07
0	0	145,295,964	145,295,964			145,295,964	145,295,964		27-Sep-07
0	0	415,998,376	415,998,376	0	0	415,998,376	415,998,376	0	27-Sep-07
0	0	254,312,056	254,312,056	0	0	254,312,056	254,312,056	0	27-Sep-07
0	0	-656,151,599	-656,151,599	0	0	-656,151,599	-656,151,599	0	27-Sep-07
0	0	209,348,689	209,348,689			209,348,689	209,348,689		27-Sep-07
0	0	58,094,421	58,094,421			58,094,421	58,094,421		27-Sep-07
0	0	4,375,381	4,375,381			4,375,381	4,375,381		27-Sep-07
0	0	2,403	2,403			2,403	2,403		27-Sep-07
0	0	67,074,001	67,074,001			67,074,001	67,074,001		27-Sep-07
0	0	2,359	2,359			2,359	2,359		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	87,408,907	87,408,907			87,408,907	87,408,907		27-Sep-07
0	0	200,446	200,446			200,446	200,446		27-Sep-07
0	0	111,359	111,359			111,359	111,359		27-Sep-07
0	0	567,829,357	567,829,357			567,829,357	567,829,357		27-Sep-07
0	0	119,463,449	119,463,449	0	0	119,463,449	119,463,449	0	27-Sep-07
0	0	36,760,383	36,760,383			36,760,383	36,760,383		27-Sep-07
0	0	7,845	7,845			7,845	7,845		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,081,540	6,081,540			6,081,540	6,081,540		27-Sep-07
0	0	12,048,313	12,048,313	0	0	12,048,313	12,048,313	0	27-Sep-07
0	0	200,323,131	200,323,131			200,323,131	200,323,131		27-Sep-07
0	0	27,948,415	27,948,415			27,948,415	27,948,415		27-Sep-07
0	0	137,937,338	137,937,338	0	0	137,937,338	137,937,338	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,375	11,375			11,375	11,375		27-Sep-07
0	0	531,224	531,224			531,224	531,224		27-Sep-07
0	0	1,958,172	1,958,172			1,958,172	1,958,172		27-Sep-07
0	0	16,230	16,230	0	0	16,230	16,230	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	87,708	87,708			87,708	87,708		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	433,907	433,907	0	0	433,907	433,907	0	27-Sep-07
0	0	12,265,519	12,265,519	0	0	12,265,519	12,265,519	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,449,913	2,449,913			2,449,913	2,449,913		27-Sep-07
0	0	11,375,873	11,375,873			11,375,873	11,375,873		27-Sep-07
0	0	4,716,716	4,716,716			4,716,716	4,716,716		27-Sep-07
0	0	57,909	57,909			57,909	57,909		27-Sep-07
0	0	2,889,265	2,889,265	0	0	2,889,265	2,889,265	0	27-Sep-07
0	0	-6,183,270	-6,183,270	0	0	-6,183,270	-6,183,270	0	27-Sep-07
0	0	-3,244	-3,244	0	0	-3,244	-3,244	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-414,616	-414,616	0	0	-414,616	-414,616	0	27-Sep-07
0	0	29,285	29,285			29,285	29,285		27-Sep-07
0	0	-747	-747	0	0	-747	-747	0	27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	21,024	21,024			21,024	21,024		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	27	27			27	27		27-Sep-07
0	0	14,762	14,762			14,762	14,762		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-14,833,169	-14,833,169	0	0	-14,833,169	-14,833,169	0	27-Sep-07
0	0	25,514,388	71,780	0	0	25,514,388	71,780	0	27-Sep-07
0	0	0	0	200,000,000	200,000,000	-200,000,000	-200,000,000	0	27-Sep-07
0	0	-666,757	-666,757	0	0	-666,757	-666,757	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	13,927	13,927			13,927	13,927		27-Sep-07
0	0	6,322	6,322			6,322	6,322		27-Sep-07
0	0	975,101	975,101			975,101	975,101		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	32	32			32	32		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	27,056	27,056			27,056	27,056		27-Sep-07
0	0	421,811	421,811			421,811	421,811		27-Sep-07
0	0	3,477	3,477			3,477	3,477		27-Sep-07
0	0	1,192,037	1,192,037			1,192,037	1,192,037		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	22,131,341	22,131,341			22,131,341	22,131,341		27-Sep-07
0	0	498	498			498	498		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	163,284	163,284	0	0	163,284	163,284	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	151,196	151,196			151,196	151,196		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	792,318	792,318			792,318	792,318		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,067,083	1,067,083			1,067,083	1,067,083		27-Sep-07
0	0	-600,893	-600,893	0	0	-600,893	-600,893	0	27-Sep-07
0	0	8,502,951	8,502,951			8,502,951	8,502,951		27-Sep-07
0	0	68	68			68	68		27-Sep-07
0	0	235,259	235,259			235,259	235,259		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	90	90			90	90		27-Sep-07
0	0	2,148,348	2,148,348			2,148,348	2,148,348		27-Sep-07
0	0	-3,358	-3,358	0	0	-3,358	-3,358	0	27-Sep-07
0	0	3,412,468	3,412,468			3,412,468	3,412,468		27-Sep-07
0	0	-58,008	-58,008	0	0	-58,008	-58,008	0	27-Sep-07
0	0	2,983,391	2,983,391			2,983,391	2,983,391		27-Sep-07
0	0	-796,175,658	-796,175,658	0	0	-796,175,658	-796,175,658	0	27-Sep-07
0	0	1,205,965,376	1,205,965,376	0	0	1,205,965,376	1,205,965,376	0	27-Sep-07
0	0	206,976	206,976			206,976	206,976		27-Sep-07
0	0	19,128	19,128			19,128	19,128		27-Sep-07
0	0	6,401,836	6,401,836	0	0	6,401,836	6,401,836	0	27-Sep-07
0	0	748,719,544	-754	1,500,000,000	1,250,000,000	-751,280,456	-1,250,000,754	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,581	12,581			12,581	12,581		27-Sep-07
0	0	40	40			40	40		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	30,505,696	30,505,696	0	0	30,505,696	30,505,696	0	27-Sep-07
0	0	810	810			810	810		27-Sep-07
0	0	12,295,479	12,295,479			12,295,479	12,295,479		27-Sep-07
0	0	44,740	44,740			44,740	44,740		27-Sep-07
0	0	6,888	6,888			6,888	6,888		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,345,065	2,345,065			2,345,065	2,345,065		27-Sep-07
0	0	505,000	505,000			505,000	505,000		27-Sep-07
0	0	4,462,556	4,462,556			4,462,556	4,462,556		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	18,909,949	18,909,949			18,909,949	18,909,949		27-Sep-07
0	0	21,005,688	21,005,688			21,005,688	21,005,688		27-Sep-07
0	0	1,945,934	1,945,934			1,945,934	1,945,934		27-Sep-07
0	0	264,731,004	264,731,004	0	0	264,731,004	264,731,004	0	27-Sep-07
0	0	54,783,000	54,783,000	0	0	54,783,000	54,783,000	0	27-Sep-07
0	0	158,290,460	158,290,460	0	0	158,290,460	158,290,460	0	27-Sep-07
0	0	60,150,998	60,150,998	0	0	60,150,998	60,150,998	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,903,869	15,903,869			15,903,869	15,903,869		27-Sep-07
0	0	25,899,289	25,899,289			25,899,289	25,899,289		27-Sep-07
0	0	369,201	369,201			369,201	369,201		27-Sep-07
0	0	145,071,463	145,071,463			145,071,463	145,071,463		27-Sep-07
0	0	490,298,312	34,836,712	0	0	490,298,312	34,836,712	0	27-Sep-07
0	0	8,488,483	8,488,483			8,488,483	8,488,483		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	895,001	895,001			895,001	895,001		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,085,607	6,085,607			6,085,607	6,085,607		27-Sep-07
0	0	5	5			5	5		27-Sep-07
0	0	21,821,000	21,821,000			21,821,000	21,821,000		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	606,583,034	606,583,034	0	0	606,583,034	606,583,034	0	27-Sep-07
0	0	0	0	9,100,000,000	5,750,000,000	-9,100,000,000	-5,750,000,000	0	27-Sep-07
0	0	1,549,903,674	1,549,903,674	0	0	1,549,903,674	1,549,903,674	0	27-Sep-07
0	0	1,157,436,326	1,157,436,326	0	0	1,157,436,326	1,157,436,326	0	27-Sep-07
0	0	2,697,870,941	0	0	0	2,697,870,941	0	0	27-Sep-07
0	0	129,093,495	129,093,495	0	0	129,093,495	129,093,495	0	27-Sep-07
0	0	9,279	9,279			9,279	9,279		27-Sep-07
0	0	3,508,981	0			3,508,981	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,657,926	870,484	0	0	5,657,926	870,484	0	27-Sep-07
0	0	1,117,744	1,117,744			1,117,744	1,117,744		27-Sep-07
0	0	421,946	421,946			421,946	421,946		27-Sep-07
0	0	3,414,891	3,414,891			3,414,891	3,414,891		27-Sep-07
0	0	104,317,260	104,317,260	0	0	104,317,260	104,317,260	0	27-Sep-07
0	0	3,855,194	3,855,194			3,855,194	3,855,194		27-Sep-07
0	0	225,389,755	225,389,755			225,389,755	225,389,755		27-Sep-07
0	0	8,532,053	8,532,053			8,532,053	8,532,053		27-Sep-07
0	0	74,061,357	74,061,357			74,061,357	74,061,357		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	3,352,723	3,352,723			3,352,723	3,352,723		27-Sep-07
0	0	20,483,634	20,483,634			20,483,634	20,483,634		27-Sep-07
0	0	477,130,897	477,130,897	0	0	477,130,897	477,130,897	0	27-Sep-07
0	0	19,134,736	19,134,736			19,134,736	19,134,736		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	842,897	842,897			842,897	842,897		27-Sep-07
0	0	14,460,145	14,460,145			14,460,145	14,460,145		27-Sep-07
0	0	33,342,469	33,342,469			33,342,469	33,342,469		27-Sep-07
0	0	25,775	25,775	0	0	25,775	25,775	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	146,567,520	146,567,520			146,567,520	146,567,520		27-Sep-07
0	0	1,072	1,072			1,072	1,072		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	213,040,381	213,040,381			213,040,381	213,040,381		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	181,497	181,497			181,497	181,497		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	41,287	41,287			41,287	41,287		27-Sep-07
0	0	3,624	3,624			3,624	3,624		27-Sep-07
0	0	76,976,765	61,228,818	0	0	76,976,765	61,228,818	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	49,381,337	49,381,337	425,000,000	400,000,000	-375,618,663	-350,618,663	0	27-Sep-07
0	0	87,308	87,308	0	0	87,308	87,308	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,881,753	6,881,753			6,881,753	6,881,753		27-Sep-07
0	0	33,731,888	33,731,888			33,731,888	33,731,888		27-Sep-07
0	0	38,733,822	38,733,822			38,733,822	38,733,822		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	237,703,735	237,703,735			237,703,735	237,703,735		27-Sep-07
0	0	14,603,690	14,603,690			14,603,690	14,603,690		27-Sep-07
0	0	6,209,054	6,209,054			6,209,054	6,209,054		27-Sep-07
0	0	210,254	210,254			210,254	210,254		27-Sep-07
0	0	188,649	188,649			188,649	188,649		27-Sep-07
0	0	25,252	25,252			25,252	25,252		27-Sep-07
0	0	659	0	0	0	659	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	77,611	50,163			77,611	50,163		27-Sep-07
0	0	129,159,495	129,159,495			129,159,495	129,159,495		27-Sep-07
0	0	1,491,985	1,491,985			1,491,985	1,491,985		27-Sep-07
0	0	286,669	286,669			286,669	286,669		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,423	15,423			15,423	15,423		27-Sep-07
0	0	69,006,912	69,006,912			69,006,912	69,006,912		27-Sep-07
0	0	3,181,660	3,181,660			3,181,660	3,181,660		27-Sep-07
0	0	5,876,186	5,876,186			5,876,186	5,876,186		27-Sep-07
0	0	124,114	124,114			124,114	124,114		27-Sep-07
0	0	44,849,712	32,801,882			44,849,712	32,801,882		27-Sep-07
0	0	16,180,895	16,180,895			16,180,895	16,180,895		27-Sep-07
0	0	71,862,343	71,862,343			71,862,343	71,862,343		27-Sep-07
0	0	5,581,466	5,581,466			5,581,466	5,581,466		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	20,002,489	20,002,489			20,002,489	20,002,489		27-Sep-07
0	0	4,135,102	4,135,102			4,135,102	4,135,102		27-Sep-07
0	0	1,149,142	1,149,142			1,149,142	1,149,142		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,856,543	5,856,543			5,856,543	5,856,543		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,494,968	2,494,968			2,494,968	2,494,968		27-Sep-07
0	0	10,250,882	10,250,882			10,250,882	10,250,882		27-Sep-07
0	0	16,924,618	16,077,504			16,924,618	16,077,504		27-Sep-07
0	0	556,938	247,249	0	0	556,938	247,249	0	27-Sep-07
0	0	13,144	13,144			13,144	13,144		27-Sep-07
0	0	10,059,476	10,054,711			10,059,476	10,054,711		27-Sep-07
0	0	9,063,789	9,063,789			9,063,789	9,063,789		27-Sep-07
0	0	11,805,245	11,805,245			11,805,245	11,805,245		27-Sep-07
0	0	11,727,524	11,727,524			11,727,524	11,727,524		27-Sep-07
0	0	23,696	23,696			23,696	23,696		27-Sep-07
0	0	91,746,354	91,746,354	425,000,000	400,000,000	-333,253,646	-308,253,646	0	27-Sep-07
0	0	154	154			154	154		27-Sep-07
0	0	30,751,736	30,751,736	0	0	30,751,736	30,751,736	0	27-Sep-07
0	0	51,237	51,237			51,237	51,237		27-Sep-07
0	0	76,354	76,354			76,354	76,354		27-Sep-07
0	0	3,918,112	2,928,660			3,918,112	2,928,660		27-Sep-07
0	0	5,599,946	4,692,013			5,599,946	4,692,013		27-Sep-07
0	0	4,695,033	4,639,904			4,695,033	4,639,904		27-Sep-07
0	0	409,099	409,099			409,099	409,099		27-Sep-07
0	0	21,229	21,229			21,229	21,229		27-Sep-07
0	0	60,492	0	0	0	60,492	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,699,246	1,194,983			1,699,246	1,194,983		27-Sep-07
0	0	93,532,901	93,532,901			93,532,901	93,532,901		27-Sep-07
0	0	43	43			43	43		27-Sep-07
0	0	2,027,800	1,964,868			2,027,800	1,964,868		27-Sep-07
0	0	4,288,220	4,288,220	825,000,000	825,000,000	-820,711,780	-820,711,780	0	27-Sep-07
0	0	158,578,773	158,578,773	0	0	158,578,773	158,578,773	0	27-Sep-07
0	0	1,291,126	851,317			1,291,126	851,317		27-Sep-07
0	0	3,012,068	3,012,068			3,012,068	3,012,068		27-Sep-07
0	0	881,571	871,012	0	0	881,571	871,012	0	27-Sep-07
0	0	26,913,375	26,913,375			26,913,375	26,913,375		27-Sep-07
0	0	32,561,124	32,561,124	0	0	32,561,124	32,561,124	0	27-Sep-07
0	0	40,678,473	40,678,473	0	0	40,678,473	40,678,473	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	35,512	35,512			35,512	35,512		27-Sep-07
0	0	64,792,654	64,792,654	0	0	64,792,654	64,792,654	0	27-Sep-07
0	0	629,568	629,568			629,568	629,568		27-Sep-07
0	0	35,134	35,134			35,134	35,134		27-Sep-07
0	0	738,535	738,361			738,535	738,361		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,171,848	1,171,848			1,171,848	1,171,848		27-Sep-07
0	0	24,282	24,278			24,282	24,278		27-Sep-07
0	0	846,871	846,871	0	0	846,871	846,871	0	27-Sep-07
0	0	132,150	132,150			132,150	132,150		27-Sep-07
0	0	4	0	0	0	4	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,441,416	2,441,416			2,441,416	2,441,416		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,042,982	14,042,982			14,042,982	14,042,982		27-Sep-07
0	0	282,194	0	0	0	282,194	0	0	27-Sep-07
0	0	12,668,847	12,668,847	0	0	12,668,847	12,668,847	0	27-Sep-07
0	0	408,079,747	396,325,292			408,079,747	396,325,292		27-Sep-07
0	0	0	0	578,000,000	577,500,000	-578,000,000	-577,500,000	0	27-Sep-07
0	0	350,814,191	350,814,191	0	0	350,814,191	350,814,191	0	27-Sep-07
34,584,126	0	69,168,252	34,584,126	0	0	69,168,252	34,584,126	0	27-Sep-07
0	0	0	0	435,000,000	428,000,000	-435,000,000	-428,000,000	0	27-Sep-07
0	0	6,329,929	6,329,929			6,329,929	6,329,929		27-Sep-07
0	0	28,028,396	28,028,396			28,028,396	28,028,396		27-Sep-07
0	0	19,764,048	19,643,522	0	0	19,764,048	19,643,522	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	1,038	1,038			1,038	1,038		27-Sep-07
0	0	138,108,519	134,209,443	0	0	138,108,519	134,209,443	0	27-Sep-07
0	0	3,504	0			3,504	0		27-Sep-07
0	0	73	73			73	73		27-Sep-07
0	0	726,439,868	0	0	0	726,439,868	0	0	27-Sep-07
0	0	84	0	0	0	84	0	0	27-Sep-07
0	0	15,048,265	15,048,265	0	0	15,048,265	15,048,265	0	27-Sep-07
0	0	1,269,942	1,269,942			1,269,942	1,269,942		27-Sep-07
0	0	132,774	0			132,774	0		27-Sep-07
0	0	68,208,969	53,220,579			68,208,969	53,220,579		27-Sep-07
0	0	664,362,735	634,137,869			664,362,735	634,137,869		27-Sep-07
0	0	506,763,580	486,608,474	0	0	506,763,580	486,608,474	0	27-Sep-07
0	0	7,127,997	7,127,997			7,127,997	7,127,997		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	21,911,877	21,911,877			21,911,877	21,911,877		27-Sep-07
0	0	39,313,486	39,313,486	0	0	39,313,486	39,313,486	0	27-Sep-07
0	0	11,641,313	11,641,313			11,641,313	11,641,313		27-Sep-07
0	0	1,760,170	1,760,170			1,760,170	1,760,170		27-Sep-07
0	0	16,472,420	16,472,420			16,472,420	16,472,420		27-Sep-07
0	0	12,849,316	0			12,849,316	0		27-Sep-07
0	0	159,062,417	86,001,000			159,062,417	86,001,000		27-Sep-07
0	0	26,484,561	26,484,561			26,484,561	26,484,561		27-Sep-07
0	0	4,127,307	4,127,307			4,127,307	4,127,307		27-Sep-07
0	0	1,172	1,172			1,172	1,172		27-Sep-07
0	0	135,689,269	135,689,269	0	0	135,689,269	135,689,269	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	709,981,464	709,981,464	0	0	709,981,464	709,981,464	0	27-Sep-07
0	0	0	0	3,900,000,000	2,750,000,000	-3,900,000,000	-2,750,000,000	0	27-Sep-07
0	0	63	63			63	63		27-Sep-07
0	0	245,543,383	245,543,383	0	0	245,543,383	245,543,383	0	27-Sep-07
0	0	22,000,470	22,000,470			22,000,470	22,000,470		27-Sep-07
0	0	1,036,575,152	1,036,575,152	600,000,000	600,000,000	436,575,152	436,575,152	0	27-Sep-07
0	0	43,990,458	36,444,029	0	0	43,990,458	36,444,029	0	27-Sep-07
0	0	10,017	0			10,017	0		27-Sep-07
0	0	165,846,722	165,846,722	0	0	165,846,722	165,846,722	0	27-Sep-07
0	0	842,169	842,169	150,000,000	90,000,000	-149,157,831	-89,157,831	0	27-Sep-07
0	0	9,109,679	8,035,422			9,109,679	8,035,422		27-Sep-07
0	0	1,522,943	1,522,943			1,522,943	1,522,943		27-Sep-07
0	0	234,090,788	234,090,788			234,090,788	234,090,788		27-Sep-07
0	0	11,414,245	9,045,691			11,414,245	9,045,691		27-Sep-07
0	0	781,184,848	757,816,838	0	0	781,184,848	757,816,838	0	27-Sep-07
0	0	141,585	0			141,585	0		27-Sep-07
0	0	2,583,830	2,583,830			2,583,830	2,583,830		27-Sep-07
0	0	29,912,106	7,569,320			29,912,106	7,569,320		27-Sep-07
0	0	125,067,534	125,067,534			125,067,534	125,067,534		27-Sep-07
0	0	1,475,081,306	1,474,048,494			1,475,081,306	1,474,048,494		27-Sep-07
0	0	35,965,576	35,965,576			35,965,576	35,965,576		27-Sep-07
0	0	205,066,073	0			205,066,073	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	74,828,831	74,828,831			74,828,831	74,828,831		27-Sep-07
0	0	429,501,841	419,078,598			429,501,841	419,078,598		27-Sep-07
0	0	5,081	5,081			5,081	5,081		27-Sep-07
0	0	7,047,207	14,300	0	0	7,047,207	14,300	0	27-Sep-07
0	0	15,734,390	15,734,390			15,734,390	15,734,390		27-Sep-07
0	0	5,046,910	5,046,910			5,046,910	5,046,910		27-Sep-07
0	0	50,001,616	50,001,616	0	0	50,001,616	50,001,616	0	27-Sep-07
0	0	36,832,850	36,832,850	0	0	36,832,850	36,832,850	0	27-Sep-07
0	0	0	0	2,236,000,000	2,168,000,000	-2,236,000,000	-2,168,000,000	0	27-Sep-07
0	0	77,357,021	77,357,021	0	0	77,357,021	77,357,021	0	27-Sep-07
0	0	541,600,893	541,600,893	2,236,000,000	2,167,000,000	-1,694,399,107	-1,625,399,107	0	27-Sep-07
0	0	202,117,527	200,828,074			202,117,527	200,828,074		27-Sep-07
0	0	497,027,215	467,744,224			497,027,215	467,744,224		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	60,181,977	60,181,977			60,181,977	60,181,977		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	17,664	17,664			17,664	17,664		27-Sep-07
0	0	4,989,697	4,989,697			4,989,697	4,989,697		27-Sep-07
0	0	281,687	281,687			281,687	281,687		27-Sep-07
0	0	60,450,839	60,450,839			60,450,839	60,450,839		27-Sep-07
0	0	50,801,838	50,801,838			50,801,838	50,801,838		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,383,289	1,383,289			1,383,289	1,383,289		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	309,409,945	309,409,945	0	0	309,409,945	309,409,945	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	548,073,547	548,073,547			548,073,547	548,073,547		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	535,480,016	535,480,016			535,480,016	535,480,016		27-Sep-07
0	0	98,061,699	98,061,699	0	0	98,061,699	98,061,699	0	27-Sep-07
0	0	-856,030,632	-856,030,632	700,000,000	700,000,000	-1,556,030,632	-1,556,030,632	0	27-Sep-07
0	0	0	0	1,640,000,000	1,400,000,000	-1,640,000,000	-1,400,000,000	0	27-Sep-07
0	0	177,632	177,632			177,632	177,632		27-Sep-07
0	0	27,366,106	27,366,106			27,366,106	27,366,106		27-Sep-07
0	0	34,000,853	33,880,813			34,000,853	33,880,813		27-Sep-07
0	0	13,985,569	13,241,965			13,985,569	13,241,965		27-Sep-07
0	0	9,381,702	9,381,702	0	0	9,381,702	9,381,702	0	27-Sep-07
0	0	37,243,983	36,574,427			37,243,983	36,574,427		27-Sep-07
0	0	9,769,387	8,985,191			9,769,387	8,985,191		27-Sep-07
0	0	47,842,632	47,321,529			47,842,632	47,321,529		27-Sep-07
0	0	49,791,238	49,703,221			49,791,238	49,703,221		27-Sep-07
0	0	42,477,172	39,933,937			42,477,172	39,933,937		27-Sep-07
0	0	43,291,450	42,963,892			43,291,450	42,963,892		27-Sep-07
0	0	14,488,718	10,714,058			14,488,718	10,714,058		27-Sep-07
0	0	456,013,242	385,384,469	0	0	456,013,242	385,384,469	0	27-Sep-07
0	0	8,552,090	8,552,090			8,552,090	8,552,090		27-Sep-07
0	0	20,241,715	20,241,715			20,241,715	20,241,715		27-Sep-07
0	0	306,702	306,702			306,702	306,702		27-Sep-07
0	0	7,122,613	7,122,613	0	0	7,122,613	7,122,613	0	27-Sep-07
0	0	0	0	375,000,000	375,000,000	-375,000,000	-375,000,000	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	450,000,000	450,000,000	-450,000,000	-450,000,000	0	27-Sep-07
0	0	21,564,277	21,564,277			21,564,277	21,564,277		27-Sep-07
0	0	169,601,294	169,601,294			169,601,294	169,601,294		27-Sep-07
0	0	48,243,176	48,243,176			48,243,176	48,243,176		27-Sep-07
0	0	4,932,492	4,932,492			4,932,492	4,932,492		27-Sep-07
0	0	31,069,378	31,069,378	0	0	31,069,378	31,069,378	0	27-Sep-07
0	0	177,894,891	177,894,891	0	0	177,894,891	177,894,891	0	27-Sep-07
0	0	9,505,102	9,505,102			9,505,102	9,505,102		27-Sep-07
0	0	8,293,596	8,293,596			8,293,596	8,293,596		27-Sep-07
0	0	11,637,555	11,637,555			11,637,555	11,637,555		27-Sep-07
0	0	11,637,554	11,637,554	0	0	11,637,554	11,637,554	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	22,205,169	22,205,169			22,205,169	22,205,169		27-Sep-07
0	0	6,878,575	6,878,575			6,878,575	6,878,575		27-Sep-07
0	0	14,412,050	13,459,821	0	0	14,412,050	13,459,821	0	27-Sep-07
0	0	232,515	0			232,515	0		27-Sep-07
0	0	16,759,667	16,759,667	0	0	16,759,667	16,759,667	0	27-Sep-07
0	0	147,347,478	147,347,478	0	0	147,347,478	147,347,478	0	27-Sep-07
0	0	79,600,237	41,570,259	0	0	79,600,237	41,570,259	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	5,435,530	5,435,530			5,435,530	5,435,530		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	0	0	663,000,000	550,000,000	-663,000,000	-550,000,000	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,991,532	15,991,532	0	0	15,991,532	15,991,532	0	27-Sep-07
0	0	40,786,069	40,786,069			40,786,069	40,786,069		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	42,206,572	40,251,299	0	0	42,206,572	40,251,299	0	27-Sep-07
0	0	6,119,713	6,119,713			6,119,713	6,119,713		27-Sep-07
0	0	61,259,432	56,487,593	0	0	61,259,432	56,487,593	0	27-Sep-07
0	0	6,390,561	6,390,561			6,390,561	6,390,561		27-Sep-07
0	0	11,056,028	11,056,028	0	0	11,056,028	11,056,028	0	27-Sep-07
0	0	184,685	184,685			184,685	184,685		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,452,092	1,452,092			1,452,092	1,452,092		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,069,337	370,950	0	0	1,069,337	370,950	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	80,697	80,697			80,697	80,697		27-Sep-07
0	0	514	514			514	514		27-Sep-07
0	0	16,849	16,849			16,849	16,849		27-Sep-07
0	0	38,797,089	27,045,961			38,797,089	27,045,961		27-Sep-07
0	0	1,757,877	1,757,877			1,757,877	1,757,877		27-Sep-07
0	0	1,826,825	0			1,826,825	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,285,898	1,285,898	0	0	1,285,898	1,285,898	0	27-Sep-07
0	0	4,612,685	4,612,685			4,612,685	4,612,685		27-Sep-07
0	0	3,237,124	3,237,124			3,237,124	3,237,124		27-Sep-07
0	0	964,885	964,885			964,885	964,885		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,343,670	11,343,670			11,343,670	11,343,670		27-Sep-07
0	0	2,803,890	2,803,890			2,803,890	2,803,890		27-Sep-07
0	0	2,176,557	2,176,557			2,176,557	2,176,557		27-Sep-07
0	0	506,309	2,070	0	0	506,309	2,070	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10	10			10	10		27-Sep-07
0	0	1,234,640	1,234,640	0	0	1,234,640	1,234,640	0	27-Sep-07
0	0	35,976,234	35,976,234			35,976,234	35,976,234		27-Sep-07
0	0	1,393,894	1,393,894			1,393,894	1,393,894		27-Sep-07
0	0	101,185	101,185			101,185	101,185		27-Sep-07
0	0	41,909,020	41,907,600			41,909,020	41,907,600		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	950,634	950,600	0	0	950,634	950,600	0	27-Sep-07
0	0	8,107,493	8,107,493			8,107,493	8,107,493		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,532,722	4,532,722	0	0	4,532,722	4,532,722	0	27-Sep-07
0	0	1,144	0	0	0	1,144	0	0	27-Sep-07
0	0	16,221,543	16,202,538	0	0	16,221,543	16,202,538	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	25,193,952	25,193,952	0	0	25,193,952	25,193,952	0	27-Sep-07
0	0	549,503	549,503			549,503	549,503		27-Sep-07
0	0	4,190,627	4,189,061			4,190,627	4,189,061		27-Sep-07
0	0	75,136,060	74,977,368	0	0	75,136,060	74,977,368	0	27-Sep-07
0	0	1,518,672	1,518,672	0	0	1,518,672	1,518,672	0	27-Sep-07
0	0	167,380	167,380			167,380	167,380		27-Sep-07
0	0	10,990,170	10,990,170	0	0	10,990,170	10,990,170	0	27-Sep-07
0	0	4,905,950	4,905,950			4,905,950	4,905,950		27-Sep-07
0	0	11,503,854	11,503,854			11,503,854	11,503,854		27-Sep-07
0	0	4,305,994	4,305,994			4,305,994	4,305,994		27-Sep-07
0	0	2,040,943	998,633			2,040,943	998,633		27-Sep-07
0	0	307,473	307,473			307,473	307,473		27-Sep-07
0	0	1,262,214	1,237,191	0	0	1,262,214	1,237,191	0	27-Sep-07
0	0	6,366,803	6,366,803			6,366,803	6,366,803		27-Sep-07
0	0	2,940,418	2,940,418			2,940,418	2,940,418		27-Sep-07
0	0	6,150,654	6,150,654	1,700,000,000	1,050,000,000	-1,693,849,346	-1,043,849,346	0	27-Sep-07
0	0	211,571	211,571			211,571	211,571		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,492,398	14,492,398			14,492,398	14,492,398		27-Sep-07
0	0	386	386			386	386		27-Sep-07
0	0	16,819	16,819			16,819	16,819		27-Sep-07
0	0	64	64	0	0	64	64	0	27-Sep-07
0	0	907	907			907	907		27-Sep-07
0	0	12,066,058	12,066,058			12,066,058	12,066,058		27-Sep-07
0	0	7,953	7,953			7,953	7,953		27-Sep-07
0	0	301,699	301,699			301,699	301,699		27-Sep-07
0	0	132,127	132,127			132,127	132,127		27-Sep-07
0	0	221	221			221	221		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	8,279,733	5,158,268			8,279,733	5,158,268		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	56,511,413	56,511,413			56,511,413	56,511,413		27-Sep-07
0	0	2,853,196	2,853,196			2,853,196	2,853,196		27-Sep-07
0	0	908,008	908,008			908,008	908,008		27-Sep-07
0	0	47,828	47,828			47,828	47,828		27-Sep-07
0	0	4,699,724	4,699,724			4,699,724	4,699,724		27-Sep-07
0	0	1,762,241	1,762,241			1,762,241	1,762,241		27-Sep-07
0	0	18,216	18,216			18,216	18,216		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,786,134	1,786,134			1,786,134	1,786,134		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,618,716	1,618,716			1,618,716	1,618,716		27-Sep-07
0	0	2,117,431	2,117,431			2,117,431	2,117,431		27-Sep-07
0	0	394,348	303,948			394,348	303,948		27-Sep-07
0	0	2,201,958	2,201,958	0	0	2,201,958	2,201,958	0	27-Sep-07
0	0	1,613,892	1,577,518			1,613,892	1,577,518		27-Sep-07
0	0	1,667,023	1,667,023			1,667,023	1,667,023		27-Sep-07
0	0	1,542,516	1,532,163			1,542,516	1,532,163		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,079,268	715,499			1,079,268	715,499		27-Sep-07
0	0	3,153,951	2,824,137			3,153,951	2,824,137		27-Sep-07
0	0	951,524	931,581	0	0	951,524	931,581	0	27-Sep-07
0	0	3,678,505	3,445,260	0	0	3,678,505	3,445,260	0	27-Sep-07
0	0	6,675,752	6,663,192			6,675,752	6,663,192		27-Sep-07
0	0	185,548	185,548	0	0	185,548	185,548	0	27-Sep-07
0	0	227,780	227,780			227,780	227,780		27-Sep-07
0	0	8,312,850	8,306,949	0	0	8,312,850	8,306,949	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	34,341,089	34,341,089	0	0	34,341,089	34,341,089	0	27-Sep-07
0	0	16,722,803	16,687,554			16,722,803	16,687,554		27-Sep-07
0	0	32,247,844	14,095,592	0	0	32,247,844	14,095,592	0	27-Sep-07
0	0	3,972	3,972			3,972	3,972		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,863,945	12,863,945			12,863,945	12,863,945		27-Sep-07
0	0	47,396	47,396			47,396	47,396		27-Sep-07
0	0	518,131	518,131			518,131	518,131		27-Sep-07
0	0	14,936	14,936			14,936	14,936		27-Sep-07
0	0	22,257,773	22,257,773			22,257,773	22,257,773		27-Sep-07
0	0	792,973	792,973			792,973	792,973		27-Sep-07
0	0	998,620	0			998,620	0		27-Sep-07
0	0	48,607,106	48,328,059	0	0	48,607,106	48,328,059	0	27-Sep-07
0	0	55	55			55	55		27-Sep-07
0	0	3,087,695	3,087,695			3,087,695	3,087,695		27-Sep-07
0	0	7,470,826	7,449,120			7,470,826	7,449,120		27-Sep-07
0	0	10,926,547	10,859,114	0	0	10,926,547	10,859,114	0	27-Sep-07
0	0	9,114,519	7,521,880			9,114,519	7,521,880		27-Sep-07
0	0	2,479,367	1,284,888			2,479,367	1,284,888		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	697	440			697	440		27-Sep-07
0	0	11,627,775	11,595,218			11,627,775	11,595,218		27-Sep-07
0	0	43,840	0	0	0	43,840	0	0	27-Sep-07
0	0	529,939	529,939			529,939	529,939		27-Sep-07
0	0	1,023	1,023			1,023	1,023		27-Sep-07
0	0	6,447,963	0	0	0	6,447,963	0	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,079,875	14,884,225	0	0	16,079,875	14,884,225	0	27-Sep-07
0	0	21,794,692	20,224,786	0	0	21,794,692	20,224,786	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	268,236	240,306	0	0	268,236	240,306	0	27-Sep-07
0	0	13,464,113	13,234,315			13,464,113	13,234,315		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,558,729	5,558,729			5,558,729	5,558,729		27-Sep-07
0	0	24,663,328	14,449,669	0	0	24,663,328	14,449,669	0	27-Sep-07
0	0	4,206,418	1,414,730			4,206,418	1,414,730		27-Sep-07
0	0	361,500	361,500			361,500	361,500		27-Sep-07
0	0	7,040	7,040			7,040	7,040		27-Sep-07
0	0	2,059,142	2,059,142	0	0	2,059,142	2,059,142	0	27-Sep-07
0	0	34,346	34,346			34,346	34,346		27-Sep-07
0	0	23,742	23,187			23,742	23,187		27-Sep-07
0	0	40,140	34,310			40,140	34,310		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	55,220,400	55,220,400			55,220,400	55,220,400		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	152,851	77,913	0	0	152,851	77,913	0	27-Sep-07
0	0	11,833,780	11,833,780			11,833,780	11,833,780		27-Sep-07
0	0	31,391	27,948	0	0	31,391	27,948	0	27-Sep-07
0	0	13,738,720	13,738,620			13,738,720	13,738,620		27-Sep-07
0	0	87,493	87,493			87,493	87,493		27-Sep-07
0	0	8,034,271	8,034,271			8,034,271	8,034,271		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,323,546	837,506	0	0	1,323,546	837,506	0	27-Sep-07
0	0	3,232,436	0			3,232,436	0		27-Sep-07
0	0	5,810,889	5,810,889			5,810,889	5,810,889		27-Sep-07
0	0	87,711	87,711			87,711	87,711		27-Sep-07
0	0	6,349,125	6,349,125	0	0	6,349,125	6,349,125	0	27-Sep-07
0	0	4,079,641	4,079,641			4,079,641	4,079,641		27-Sep-07
0	0	67,247	0	0	0	67,247	0	0	27-Sep-07
0	0	29,671,383	29,671,383			29,671,383	29,671,383		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14	0			14	0		27-Sep-07
0	0	757,006	0	0	0	757,006	0	0	27-Sep-07
0	0	572,902	0			572,902	0		27-Sep-07
0	0	24,543,106	23,723,050			24,543,106	23,723,050		27-Sep-07
0	0	997,307	994,806	0	0	997,307	994,806	0	27-Sep-07
0	0	1,759,065	1,759,065	0	0	1,759,065	1,759,065	0	27-Sep-07
0	0	25,826,377	25,291,905			25,826,377	25,291,905		27-Sep-07
0	0	70,941,454	63,910,585	0	0	70,941,454	63,910,585	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	30,620,172	27,512,132			30,620,172	27,512,132		27-Sep-07
0	0	4,269,344	2,976,996			4,269,344	2,976,996		27-Sep-07
0	0	48,439,320	48,439,320	0	0	48,439,320	48,439,320	0	27-Sep-07
0	0	2,551,527	1,788,815	0	0	2,551,527	1,788,815	0	27-Sep-07
0	0	24	0			24	0		27-Sep-07
0	0	6,646,923	6,646,923			6,646,923	6,646,923		27-Sep-07
0	0	2,968,955	2,968,955			2,968,955	2,968,955		27-Sep-07
0	0	8,752,913	8,752,913			8,752,913	8,752,913		27-Sep-07
0	0	3,365,256	1,966,725	0	0	3,365,256	1,966,725	0	27-Sep-07
0	0	434,087	434,087			434,087	434,087		27-Sep-07
0	0	1,034,344	933,164	0	0	1,034,344	933,164	0	27-Sep-07
0	0	1,252,633	1,252,633			1,252,633	1,252,633		27-Sep-07
0	0	4,551,511	4,317,855	0	0	4,551,511	4,317,855	0	27-Sep-07
0	0	718,500	266,453	0	0	718,500	266,453	0	27-Sep-07
0	0	395,639	217,894	0	0	395,639	217,894	0	27-Sep-07
0	0	7,410,596	7,410,596	0	0	7,410,596	7,410,596	0	27-Sep-07
0	0	848,478	848,478	0	0	848,478	848,478	0	27-Sep-07
0	0	6,539,856	6,539,856			6,539,856	6,539,856		27-Sep-07
0	0	11,258,799	9,243,729	0	0	11,258,799	9,243,729	0	27-Sep-07
0	0	64,689,004	64,689,004	0	0	64,689,004	64,689,004	0	27-Sep-07
0	0	15,985,137	15,360,079			15,985,137	15,360,079		27-Sep-07
0	0	1,247,071	0			1,247,071	0		27-Sep-07
0	0	22,101,617	22,101,617			22,101,617	22,101,617		27-Sep-07
0	0	3,938,356	3,146,732			3,938,356	3,146,732		27-Sep-07
0	0	4,812,928	4,812,928	0	0	4,812,928	4,812,928	0	27-Sep-07
0	0	7,216,646	6,320,466	0	0	7,216,646	6,320,466	0	27-Sep-07
0	0	2,019,238	1,880,837	0	0	2,019,238	1,880,837	0	27-Sep-07
0	0	740,575	0			740,575	0		27-Sep-07
0	0	934,664	930,288	0	0	934,664	930,288	0	27-Sep-07
0	0	28,342,468	28,342,468			28,342,468	28,342,468		27-Sep-07
0	0	3,288,070	3,288,070	0	0	3,288,070	3,288,070	0	27-Sep-07
0	0	5,142,779	2,795,717	0	0	5,142,779	2,795,717	0	27-Sep-07
0	0	6,701,930	5,410,613	0	0	6,701,930	5,410,613	0	27-Sep-07
0	0	373,233	373,233	0	0	373,233	373,233	0	27-Sep-07
0	0	14,583	14,505	0	0	14,583	14,505	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	34,321,343	28,741,619	0	0	34,321,343	28,741,619	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,512,698	2,512,698			2,512,698	2,512,698		27-Sep-07
0	0	19,618,647	17,701,648			19,618,647	17,701,648		27-Sep-07
0	0	32,532,922	32,532,922			32,532,922	32,532,922		27-Sep-07
0	0	9,173,942	8,936,528			9,173,942	8,936,528		27-Sep-07
0	0	46,475,603	46,475,603			46,475,603	46,475,603		27-Sep-07
0	0	7,042,983	6,991,261	0	0	7,042,983	6,991,261	0	27-Sep-07
0	0	17,441,207	17,441,207			17,441,207	17,441,207		27-Sep-07
0	0	149,235	0			149,235	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,548,057	1,548,057			1,548,057	1,548,057		27-Sep-07
0	0	11,354,804	11,351,221	0	0	11,354,804	11,351,221	0	27-Sep-07
0	0	358	358			358	358		27-Sep-07
0	0	0	0	425,000,000	300,000,000	-425,000,000	-300,000,000	0	27-Sep-07
0	0	3,918,518	3,918,518	0	0	3,918,518	3,918,518	0	27-Sep-07
0	0	8,379,587	8,379,587			8,379,587	8,379,587		27-Sep-07
0	0	2,556,097	2,556,097			2,556,097	2,556,097		27-Sep-07
0	0	21,277,590	21,277,590			21,277,590	21,277,590		27-Sep-07
0	0	507,767	507,767			507,767	507,767		27-Sep-07
0	0	4,118,220	4,118,220			4,118,220	4,118,220		27-Sep-07
0	0	1,221,115	1,221,115			1,221,115	1,221,115		27-Sep-07
0	0	4,987,747	4,974,827			4,987,747	4,974,827		27-Sep-07
0	0	22,002,570	22,002,570	0	0	22,002,570	22,002,570	0	27-Sep-07
0	0	320,070	320,070			320,070	320,070		27-Sep-07
0	0	5,535	5,535			5,535	5,535		27-Sep-07
0	0	7,294,190	7,294,190			7,294,190	7,294,190		27-Sep-07
0	0	227,747	0			227,747	0		27-Sep-07
0	0	105,038,293	105,032,476	0	0	105,038,293	105,032,476	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	118,081	118,081			118,081	118,081		27-Sep-07
0	0	22,352,166	22,351,929	0	0	22,352,166	22,351,929	0	27-Sep-07
0	0	3,796,878	3,737,995	0	0	3,796,878	3,737,995	0	27-Sep-07
0	0	24,376	24,376			24,376	24,376		27-Sep-07
0	0	66,892	66,892			66,892	66,892		27-Sep-07
0	0	864,812	857,029	0	0	864,812	857,029	0	27-Sep-07
0	0	7,314	407	0	0	7,314	407	0	27-Sep-07
0	0	4,972,395	4,970,621			4,972,395	4,970,621		27-Sep-07
0	0	31,061,061	31,060,482			31,061,061	31,060,482		27-Sep-07
0	0	69,159,340	69,159,340			69,159,340	69,159,340		27-Sep-07
0	0	893,234	893,234			893,234	893,234		27-Sep-07
0	0	1,212,998	1,025,341			1,212,998	1,025,341		27-Sep-07
0	0	52,073	21,280			52,073	21,280		27-Sep-07
0	0	10,281,607	10,281,607	975,000,000	850,000,000	-964,718,393	-839,718,393	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,177,679	5,177,679			5,177,679	5,177,679		27-Sep-07
0	0	12,564,085	12,564,085	0	0	12,564,085	12,564,085	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,314,700	6,314,700			6,314,700	6,314,700		27-Sep-07
0	0	1,903,620	1,903,620			1,903,620	1,903,620		27-Sep-07
0	0	4,401,433	3,223,775			4,401,433	3,223,775		27-Sep-07
0	0	9,782	0			9,782	0		27-Sep-07
0	0	4,472,736	4,472,736			4,472,736	4,472,736		27-Sep-07
0	0	2,262,736	2,262,736			2,262,736	2,262,736		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	991,380	0			991,380	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	9,501,743	9,435,400	0	0	9,501,743	9,435,400	0	27-Sep-07
0	0	482,558	482,558			482,558	482,558		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,979,929	2,979,929			2,979,929	2,979,929		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	508,365	508,365	0	0	508,365	508,365	0	27-Sep-07
0	0	1,552,400	1,425,127			1,552,400	1,425,127		27-Sep-07
0	0	505,336	505,336	0	0	505,336	505,336	0	27-Sep-07
0	0	2,451,389	2,451,389			2,451,389	2,451,389		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	221,832	221,832			221,832	221,832		27-Sep-07
0	0	627,027	108,527	0	0	627,027	108,527	0	27-Sep-07
0	0	5,899	5,899			5,899	5,899		27-Sep-07
0	0	37,753,216	37,753,216			37,753,216	37,753,216		27-Sep-07
0	0	663,075,414	187,065,531	0	0	663,075,414	187,065,531	0	27-Sep-07
0	0	1,954,841	152			1,954,841	152		27-Sep-07
0	0	42,821	42,821			42,821	42,821		27-Sep-07
0	0	2,584,170	2,584,170			2,584,170	2,584,170		27-Sep-07
0	0	11,503,436	11,503,436			11,503,436	11,503,436		27-Sep-07
0	0	822,689,394	487,976,782			822,689,394	487,976,782		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	41,618,986	716,100	0	0	41,618,986	716,100	0	27-Sep-07
0	0	1,986,779	1,985,747	0	0	1,986,779	1,985,747	0	27-Sep-07
0	0	8,903,442	46,221			8,903,442	46,221		27-Sep-07
0	0	10,569,761	10,569,373			10,569,761	10,569,373		27-Sep-07
0	0	4,361,452	4,056,229			4,361,452	4,056,229		27-Sep-07
0	0	473,569	40,035			473,569	40,035		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,739,926	2,739,926			2,739,926	2,739,926		27-Sep-07
0	0	25,465,257	25,464,503	0	0	25,465,257	25,464,503	0	27-Sep-07
0	0	65,584,868	65,427,451			65,584,868	65,427,451		27-Sep-07
0	0	633,997,859	575,977,955	0	0	633,997,859	575,977,955	0	27-Sep-07
0	0	4,279,702	1,076,006	0	0	4,279,702	1,076,006	0	27-Sep-07
0	0	104,129,647	104,129,647			104,129,647	104,129,647		27-Sep-07
0	0	887,991,839	879,979,211	0	0	887,991,839	879,979,211	0	27-Sep-07
0	0	10,956,154	10,956,154			10,956,154	10,956,154		27-Sep-07
0	0	62,664,655	62,648,780	0	0	62,664,655	62,648,780	0	27-Sep-07
0	0	171,719,192	158,502,213	0	0	171,719,192	158,502,213	0	27-Sep-07
0	0	12,221,612	12,182,136			12,221,612	12,182,136		27-Sep-07
0	0	448,184,570	391,931,936	0	0	448,184,570	391,931,936	0	27-Sep-07
0	0	125,902,602	112,083,834	0	0	125,902,602	112,083,834	0	27-Sep-07
0	0	105,070,708	55,343,482			105,070,708	55,343,482		27-Sep-07
0	0	222,820,886	110,997,784	0	0	222,820,886	110,997,784	0	27-Sep-07
0	0	19,109,312	18,880,906	0	0	19,109,312	18,880,906	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	157	0			157	0		27-Sep-07
0	0	420,499	379,484	0	0	420,499	379,484	0	27-Sep-07
0	0	31,303,798	31,303,798			31,303,798	31,303,798		27-Sep-07
0	0	1,068,754	1,068,754			1,068,754	1,068,754		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,386,152	2,386,152			2,386,152	2,386,152		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	55,151,607	55,151,342	0	0	55,151,607	55,151,342	0	27-Sep-07
0	0	14,352,771	14,352,771			14,352,771	14,352,771		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	263,730	263,730			263,730	263,730		27-Sep-07
0	0	667,910	667,910			667,910	667,910		27-Sep-07
0	0	1,643,949	1,643,949			1,643,949	1,643,949		27-Sep-07
0	0	229,981,369	229,981,369	0	0	229,981,369	229,981,369	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,971,082	2,971,082			2,971,082	2,971,082		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	553,730	553,730			553,730	553,730		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,432,962	1,432,962			1,432,962	1,432,962		27-Sep-07
0	0	1,170,373	1,170,373			1,170,373	1,170,373		27-Sep-07
0	0	1,129,068	1,129,068			1,129,068	1,129,068		27-Sep-07
0	0	1,608,819,966	1,608,819,966	4,800,000,000	4,000,000,000	-3,191,180,034	-2,391,180,034	0	27-Sep-07
0	0	1,130,653,456	1,130,653,456	0	0	1,130,653,456	1,130,653,456	0	27-Sep-07
0	0	30,521,782	30,521,782	0	0	30,521,782	30,521,782	0	27-Sep-07
0	0	14,687,148	13,042,025	0	0	14,687,148	13,042,025	0	27-Sep-07
0	0	24,261	24,261			24,261	24,261		27-Sep-07
0	0	388,062	388,062			388,062	388,062		27-Sep-07
0	0	1,930,503	1,930,503			1,930,503	1,930,503		27-Sep-07
0	0	17,246,576	0	0	0	17,246,576	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	74,137,436	74,137,436	0	0	74,137,436	74,137,436	0	27-Sep-07
0	0	1,069,390,516	1,051,107,044	0	0	1,069,390,516	1,051,107,044	0	27-Sep-07
0	0	12,497,136	12,497,136			12,497,136	12,497,136		27-Sep-07
0	0	25,750,130	25,750,130			25,750,130	25,750,130		27-Sep-07
0	0	90,690,588	90,690,588			90,690,588	90,690,588		27-Sep-07
0	0	18,061,010	18,061,010			18,061,010	18,061,010		27-Sep-07
0	0	1,121,458	1,121,458	0	0	1,121,458	1,121,458	0	27-Sep-07
0	0	1,290,184	1,290,184			1,290,184	1,290,184		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	226,483,920	120,608,030	0	0	226,483,920	120,608,030	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	126,057,437	126,057,437			126,057,437	126,057,437		27-Sep-07
0	0	1,134,795,183	818,153,738	0	0	1,134,795,183	818,153,738	0	27-Sep-07
0	0	235,703,557	170,039,278	0	0	235,703,557	170,039,278	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,545,219	2,545,219	0	0	2,545,219	2,545,219	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,053,059	1,053,059			1,053,059	1,053,059		27-Sep-07
0	0	78,251,358	78,211,593	0	0	78,251,358	78,211,593	0	27-Sep-07
0	0	208,445	208,445			208,445	208,445		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	46,568,760	46,568,760	0	0	46,568,760	46,568,760	0	27-Sep-07
0	0	3,102,826	3,102,826			3,102,826	3,102,826		27-Sep-07
0	0	1,131,512	1,131,512			1,131,512	1,131,512		27-Sep-07
0	0	618,503,653	562,768,960	0	0	618,503,653	562,768,960	0	27-Sep-07
0	0	82,092,563	82,092,563	0	0	82,092,563	82,092,563	0	27-Sep-07
0	0	83,977,105	77,008,453			83,977,105	77,008,453		27-Sep-07
0	0	8,854,352	8,854,352			8,854,352	8,854,352		27-Sep-07
0	0	10,503,467	10,503,467			10,503,467	10,503,467		27-Sep-07
0	0	343,104	343,104			343,104	343,104		27-Sep-07
0	0	1,989,067	1,989,067			1,989,067	1,989,067		27-Sep-07
0	0	9,584,729	7,466,838	0	0	9,584,729	7,466,838	0	27-Sep-07
0	0	44,355,664	44,355,664			44,355,664	44,355,664		27-Sep-07
0	0	2,290,091	2,290,091			2,290,091	2,290,091		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	965,858,031	965,752,045	0	0	965,858,031	965,752,045	0	27-Sep-07
0	0	400,555,598	400,555,598			400,555,598	400,555,598		27-Sep-07
0	0	16,435	16,435			16,435	16,435		27-Sep-07
0	0	950,978	950,978			950,978	950,978		27-Sep-07
0	0	20,293,401	20,293,401			20,293,401	20,293,401		27-Sep-07
0	0	874,386,298	874,386,298	0	0	874,386,298	874,386,298	0	27-Sep-07
0	0	2,682,105	2,682,105	0	0	2,682,105	2,682,105	0	27-Sep-07
0	0	186,906,859	185,580,128	0	0	186,906,859	185,580,128	0	27-Sep-07
0	0	268,754,609	261,041,186			268,754,609	261,041,186		27-Sep-07
0	0	4,362,990	4,362,990			4,362,990	4,362,990		27-Sep-07
0	0	-352,563,064	-352,563,064	0	0	-352,563,064	-352,563,064	0	27-Sep-07
0	0	105,783,672	105,783,672	0	0	105,783,672	105,783,672	0	27-Sep-07
0	0	285,698,531	285,698,531			285,698,531	285,698,531		27-Sep-07
0	0	110,911,141	110,911,141			110,911,141	110,911,141		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	38,493,482	38,493,482	0	0	38,493,482	38,493,482	0	27-Sep-07
0	0	5,584,218	5,552,349			5,584,218	5,552,349		27-Sep-07
0	0	74,130,608	74,128,029	0	0	74,130,608	74,128,029	0	27-Sep-07
0	0	154,969,114	154,964,873	0	0	154,969,114	154,964,873	0	27-Sep-07
0	0	34,671,061	34,671,061	0	0	34,671,061	34,671,061	0	27-Sep-07
0	0	81,137	81,137			81,137	81,137		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	3,963,568	3,963,568	0	0	3,963,568	3,963,568	0	27-Sep-07
0	0	11,746	11,746			11,746	11,746		27-Sep-07
0	0	12,282,760	12,282,760	0	0	12,282,760	12,282,760	0	27-Sep-07
0	0	10,563	10,563			10,563	10,563		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11	11			11	11		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,595,918	14,579,041	0	0	14,595,918	14,579,041	0	27-Sep-07
0	0	37,664,413	36,703,625	0	0	37,664,413	36,703,625	0	27-Sep-07
0	0	375,486,311	369,369,356	0	0	375,486,311	369,369,356	0	27-Sep-07
0	0	82,764,646	82,764,646	0	0	82,764,646	82,764,646	0	27-Sep-07
0	0	33,329,389	33,329,389	0	0	33,329,389	33,329,389	0	27-Sep-07
0	0	589,981	589,981			589,981	589,981		27-Sep-07
0	0	14,703,094	14,703,094			14,703,094	14,703,094		27-Sep-07
0	0	5,659,683	5,659,683	0	0	5,659,683	5,659,683	0	27-Sep-07
0	0	4,300,711	4,300,711			4,300,711	4,300,711		27-Sep-07
0	0	152,705	152,705	0	0	152,705	152,705	0	27-Sep-07
0	0	10,060	10,060			10,060	10,060		27-Sep-07
0	0	20,585,224	20,585,224			20,585,224	20,585,224		27-Sep-07
0	0	168,688	168,688			168,688	168,688		27-Sep-07
0	0	609,588	609,588			609,588	609,588		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	7,446,618	7,446,618	0	0	7,446,618	7,446,618	0	27-Sep-07
0	0	635	635			635	635		27-Sep-07
0	0	216,420,885	216,420,885	0	0	216,420,885	216,420,885	0	27-Sep-07
0	0	246,575,879	241,679,249	0	0	246,575,879	241,679,249	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	176,429,503	169,162,611	0	0	176,429,503	169,162,611	0	27-Sep-07
0	0	13,416,378	10,230,732	0	0	13,416,378	10,230,732	0	27-Sep-07
0	0	92,946,707	91,492,080	0	0	92,946,707	91,492,080	0	27-Sep-07
0	0	418,836,602	411,940,184	0	0	418,836,602	411,940,184	0	27-Sep-07
0	0	105,923,863	105,465,080	0	0	105,923,863	105,465,080	0	27-Sep-07
0	0	50,579,926	50,579,926			50,579,926	50,579,926		27-Sep-07
0	0	19,369,213	19,369,213			19,369,213	19,369,213		27-Sep-07
0	0	18,461,887	18,447,712			18,461,887	18,447,712		27-Sep-07
0	0	62,768,047	62,440,503	0	0	62,768,047	62,440,503	0	27-Sep-07
0	0	7,907,901	7,907,901			7,907,901	7,907,901		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	56,857,235	56,857,235	0	0	56,857,235	56,857,235	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	29,012,474	29,012,474			29,012,474	29,012,474		27-Sep-07
0	0	9,798,522	9,798,522	0	0	9,798,522	9,798,522	0	27-Sep-07
0	0	55,083,044	55,083,044			55,083,044	55,083,044		27-Sep-07
0	0	2,185,470	2,185,470			2,185,470	2,185,470		27-Sep-07
0	0	3,520,913	3,520,913			3,520,913	3,520,913		27-Sep-07
0	0	82,071,702	82,071,702			82,071,702	82,071,702		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	13,990,884	13,990,884			13,990,884	13,990,884		27-Sep-07
0	0	90,298,440	90,298,440			90,298,440	90,298,440		27-Sep-07
0	0	190,772	190,772			190,772	190,772		27-Sep-07
0	0	20,784,136	20,784,136	0	0	20,784,136	20,784,136	0	27-Sep-07
0	0	25,043,420	25,043,420			25,043,420	25,043,420		27-Sep-07
0	0	1,467,574	1,467,574	0	0	1,467,574	1,467,574	0	27-Sep-07
0	0	113,076,664	113,076,664	0	0	113,076,664	113,076,664	0	27-Sep-07
0	0	770,339,248	769,303,446	0	0	770,339,248	769,303,446	0	27-Sep-07
0	0	648,107,048	635,723,006	0	0	648,107,048	635,723,006	0	27-Sep-07
0	0	29,978,858	23,621,391	0	0	29,978,858	23,621,391	0	27-Sep-07
0	0	265,133,797	215,035,806			265,133,797	215,035,806		27-Sep-07
0	0	241,612,329	241,452,213	0	0	241,612,329	241,452,213	0	27-Sep-07
0	0	14,777,717	14,777,717			14,777,717	14,777,717		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	57	57			57	57		27-Sep-07
0	0	4,477,511	4,477,511			4,477,511	4,477,511		27-Sep-07
0	0	358,367,613	356,639,444	0	0	358,367,613	356,639,444	0	27-Sep-07
0	0	119,800,472	119,619,054	0	0	119,800,472	119,619,054	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	17,822	17,822			17,822	17,822		27-Sep-07
0	0	152,547,914	152,547,914			152,547,914	152,547,914		27-Sep-07
0	0	5,969,112	5,969,112			5,969,112	5,969,112		27-Sep-07
0	0	612,633,059	544,987,002	0	0	612,633,059	544,987,002	0	27-Sep-07
0	0	128,781,152	128,084,885	0	0	128,781,152	128,084,885	0	27-Sep-07
0	0	21,698,261	21,698,261			21,698,261	21,698,261		27-Sep-07
0	0	85,424,739	85,424,739	0	0	85,424,739	85,424,739	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,949,392	11,949,392	0	0	11,949,392	11,949,392	0	27-Sep-07
0	0	42,548,528	42,548,528	0	0	42,548,528	42,548,528	0	27-Sep-07
0	0	38,196,584	38,196,584	0	0	38,196,584	38,196,584	0	27-Sep-07
0	0	87,565,142	87,565,142	0	0	87,565,142	87,565,142	0	27-Sep-07
0	0	138,399	138,399			138,399	138,399		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	25,876,419	25,876,419	0	0	25,876,419	25,876,419	0	27-Sep-07
0	0	31,655,586	31,655,586	0	0	31,655,586	31,655,586	0	27-Sep-07
0	0	4,633,678	4,633,678	0	0	4,633,678	4,633,678	0	27-Sep-07
0	0	25,821,507	25,821,507	0	0	25,821,507	25,821,507	0	27-Sep-07
0	0	50,979,629	50,979,629	0	0	50,979,629	50,979,629	0	27-Sep-07
0	0	38,202	38,202	0	0	38,202	38,202	0	27-Sep-07
0	0	16,384,015	16,384,015			16,384,015	16,384,015		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,817,852	11,817,852	0	0	11,817,852	11,817,852	0	27-Sep-07
0	0	2,286,470	2,286,470	0	0	2,286,470	2,286,470	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	71,267,356	71,267,356	0	0	71,267,356	71,267,356	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,706,098	12,706,098			12,706,098	12,706,098		27-Sep-07
0	0	39,543,233	39,543,233	0	0	39,543,233	39,543,233	0	27-Sep-07
0	0	721,231,975	721,231,975	0	0	721,231,975	721,231,975	0	27-Sep-07
0	0	1,564,601,272	1,564,601,272	0	0	1,564,601,272	1,564,601,272	0	27-Sep-07
0	0	70,250,682	70,250,682	0	0	70,250,682	70,250,682	0	27-Sep-07
0	0	332,579,086	332,579,086	0	0	332,579,086	332,579,086	0	27-Sep-07
0	0	11,819,951	11,819,951	0	0	11,819,951	11,819,951	0	27-Sep-07
0	0	0	0	16,315,000,000	15,500,000,000	-16,315,000,000	-15,500,000,000	0	27-Sep-07
0	0	353,774,800	345,673,453	0	0	353,774,800	345,673,453	0	27-Sep-07
0	0	140,541,926	140,541,926			140,541,926	140,541,926		27-Sep-07
0	0	-117,449	-117,449	0	0	-117,449	-117,449	0	27-Sep-07
0	0	20,906,255	20,906,255	0	0	20,906,255	20,906,255	0	27-Sep-07
0	0	34,022,495	34,022,495	0	0	34,022,495	34,022,495	0	27-Sep-07
0	0	5,077,380	5,077,380			5,077,380	5,077,380		27-Sep-07
0	0	7,108,097	7,108,097	3,850,000,000	3,500,000,000	-3,842,891,903	-3,492,891,903	0	27-Sep-07
0	0	475,481,145	475,481,145			475,481,145	475,481,145		27-Sep-07
0	0	12,400,000	12,400,000			12,400,000	12,400,000		27-Sep-07
0	0	34,300,030	34,300,030			34,300,030	34,300,030		27-Sep-07
0	0	577,882,490	577,882,490			577,882,490	577,882,490		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	8,241,885	8,241,885			8,241,885	8,241,885		27-Sep-07
0	0	65,194,567	65,194,567			65,194,567	65,194,567		27-Sep-07
0	0	3,182,700	3,182,700			3,182,700	3,182,700		27-Sep-07
0	0	33,928,934	33,928,934			33,928,934	33,928,934		27-Sep-07
0	0	74,096,512	49,011,790			74,096,512	49,011,790		27-Sep-07
0	0	33,245,361	16,790,000			33,245,361	16,790,000		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	75	75			75	75		27-Sep-07
0	0	994,122,390	994,122,390			994,122,390	994,122,390		27-Sep-07
0	0	72,090,005	72,090,005			72,090,005	72,090,005		27-Sep-07
0	0	18,490,208	18,490,208			18,490,208	18,490,208		27-Sep-07
0	0	79,903,936	77,780,543	0	0	79,903,936	77,780,543	0	27-Sep-07
0	0	5,225,000	5,225,000			5,225,000	5,225,000		27-Sep-07
0	0	16,765,839	16,765,839			16,765,839	16,765,839		27-Sep-07
0	0	32,281,078	32,281,078			32,281,078	32,281,078		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	172,462	172,462			172,462	172,462		27-Sep-07
0	0	4,100	4,100			4,100	4,100		27-Sep-07
0	0	120,857,647	120,157,013			120,857,647	120,157,013		27-Sep-07
0	0	3,318,232	3,318,232	0	0	3,318,232	3,318,232	0	27-Sep-07
0	0	6,762,025	2,485,705			6,762,025	2,485,705		27-Sep-07
0	0	42,115,544	42,115,544			42,115,544	42,115,544		27-Sep-07
0	0	131,063,346	131,063,346			131,063,346	131,063,346		27-Sep-07
0	0	154,476,385	14,074,907	0	0	154,476,385	14,074,907	0	27-Sep-07
0	0	15,886,305	0			15,886,305	0		27-Sep-07
0	0	1,841,674	1,841,674	0	0	1,841,674	1,841,674	0	27-Sep-07
0	0	1,237,708,710	1,237,708,710	0	0	1,237,708,710	1,237,708,710	0	27-Sep-07
0	0	28,812,926	24,136,287			28,812,926	24,136,287		27-Sep-07
0	0	31,851,778	31,851,778	0	0	31,851,778	31,851,778	0	27-Sep-07
0	0	273,068,195	273,068,195	0	0	273,068,195	273,068,195	0	27-Sep-07
0	0	9,132,082	9,132,082			9,132,082	9,132,082		27-Sep-07
0	296,507,401	735,301,243	438,793,842	0	0	735,301,243	438,793,842	0	27-Sep-07
0	0	898,340,182	898,340,182	0	0	898,340,182	898,340,182	0	27-Sep-07
0	0	0	0	300,000,000	300,000,000	-300,000,000	-300,000,000	0	27-Sep-07
0	0	112,646	112,646			112,646	112,646		27-Sep-07
0	0	15,705,365	15,705,365			15,705,365	15,705,365		27-Sep-07
0	0	-466,612,698	-466,612,174	0	0	-466,612,698	-466,612,174	0	27-Sep-07
0	0	-184,999,079	-184,998,693	0	0	-184,999,079	-184,998,693	0	27-Sep-07
0	0	-940,245,189	-940,244,233	0	0	-940,245,189	-940,244,233	0	27-Sep-07
0	0	30,643,236	2,003,750	0	0	30,643,236	2,003,750	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,381,769	0	0	0	5,381,769	0	0	27-Sep-07
0	0	5,186,689	0	0	0	5,186,689	0	0	27-Sep-07
0	0	2,161,722	2,161,722			2,161,722	2,161,722		27-Sep-07
0	0	19,568,685	19,568,685	0	0	19,568,685	19,568,685	0	27-Sep-07
0	0	439,476,487	439,475,972			439,476,487	439,475,972		27-Sep-07
0	0	596,937,427	596,936,727			596,937,427	596,936,727		27-Sep-07
0	0	373,565,475	373,565,070			373,565,475	373,565,070		27-Sep-07
0	0	669,559,766	669,559,595			669,559,766	669,559,595		27-Sep-07
0	0	1,035,699	1,035,000			1,035,699	1,035,000		27-Sep-07
0	0	992,445	992,445			992,445	992,445		27-Sep-07
0	0	25,212,833	25,212,833			25,212,833	25,212,833		27-Sep-07
0	0	33,950,615	33,950,615			33,950,615	33,950,615		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	-3,954,947	-3,954,947	0	0	-3,954,947	-3,954,947	0	27-Sep-07
0	0	-1,876,065	-1,876,065	0	0	-1,876,065	-1,876,065	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	122,168,830	122,168,830			122,168,830	122,168,830		27-Sep-07
0	0	19,137,148	19,137,148			19,137,148	19,137,148		27-Sep-07
0	0	46,772,347	46,772,347			46,772,347	46,772,347		27-Sep-07
0	0	3,558,604	3,558,604	0	0	3,558,604	3,558,604	0	27-Sep-07
0	0	38,014	38,014			38,014	38,014		27-Sep-07
0	0	0	0	3,190,000,000	3,000,000,000	-3,190,000,000	-3,000,000,000	0	27-Sep-07
0	0	758,907	758,907			758,907	758,907		27-Sep-07
0	0	907	907			907	907		27-Sep-07
0	0	110	110			110	110		27-Sep-07
0	0	75,500,313	75,500,313			75,500,313	75,500,313		27-Sep-07
0	0	5	5			5	5		27-Sep-07
0	0	145,872,916	145,872,916			145,872,916	145,872,916		27-Sep-07
0	0	19,185,439	19,185,439			19,185,439	19,185,439		27-Sep-07
0	0	2,317,830	2,317,830			2,317,830	2,317,830		27-Sep-07
0	0	48,398,914	48,398,914			48,398,914	48,398,914		27-Sep-07
0	0	1,753,051	1,753,051			1,753,051	1,753,051		27-Sep-07
0	0	201,178,328	201,178,328			201,178,328	201,178,328		27-Sep-07
0	0	125,421,112	125,421,112			125,421,112	125,421,112		27-Sep-07
0	0	60,351,777	60,351,777			60,351,777	60,351,777		27-Sep-07
0	0	6,119,635	6,119,635			6,119,635	6,119,635		27-Sep-07
0	0	59,733	59,733			59,733	59,733		27-Sep-07
0	0	1,881,557	1,881,557			1,881,557	1,881,557		27-Sep-07
0	0	4,712,902	4,712,902			4,712,902	4,712,902		27-Sep-07
0	0	-31,376,181	-31,376,181	0	0	-31,376,181	-31,376,181	0	27-Sep-07
0	0	-379,248,950	-379,248,950	0	0	-379,248,950	-379,248,950	0	27-Sep-07
0	0	9,318,167	9,318,167			9,318,167	9,318,167		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	41,709,371	41,709,371			41,709,371	41,709,371		27-Sep-07
0	0	9,658,299	9,658,299			9,658,299	9,658,299		27-Sep-07
0	0	125,536	125,536			125,536	125,536		27-Sep-07
0	0	73,915,388	73,915,388			73,915,388	73,915,388		27-Sep-07
0	0	30,282,834	30,282,834			30,282,834	30,282,834		27-Sep-07
0	0	142,255,022	142,255,022			142,255,022	142,255,022		27-Sep-07
0	0	235,881,164	235,881,164			235,881,164	235,881,164		27-Sep-07
0	0	9,993	9,993			9,993	9,993		27-Sep-07
0	0	4,344,397	4,344,397			4,344,397	4,344,397		27-Sep-07
0	0	2,589,346,215	0	0	0	2,589,346,215	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	652,423,991	0			652,423,991	0		27-Sep-07
2,690,000,000	0	3,769,657,781	1,079,657,781	23,031,000,000	11,596,000,000	-19,261,342,219	-10,516,342,219	0	27-Sep-07
0	0	55,591,836	55,591,836			55,591,836	55,591,836		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	0	0	1,900,000,000	1,800,000,000	-1,900,000,000	-1,800,000,000	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	663,912,233	663,912,233	0	0	663,912,233	663,912,233	0	27-Sep-07
0	0	808,510,806	808,510,806	0	0	808,510,806	808,510,806	0	27-Sep-07
0	0	681,232,155	681,232,155	0	0	681,232,155	681,232,155	0	27-Sep-07
0	0	22,813,061	22,813,061	0	0	22,813,061	22,813,061	0	27-Sep-07
0	0	20,812	20,812			20,812	20,812		27-Sep-07
0	0	33,751,884	33,751,884			33,751,884	33,751,884		27-Sep-07
0	0	294,043,828	294,043,828			294,043,828	294,043,828		27-Sep-07
0	0	508,757,641	508,757,641			508,757,641	508,757,641		27-Sep-07
0	0	74,051,572	74,051,572			74,051,572	74,051,572		27-Sep-07
0	0	15,835,507	15,835,507	0	0	15,835,507	15,835,507	0	27-Sep-07
0	0	157,734	157,734			157,734	157,734		27-Sep-07
0	0	190,991,517	111,286,425			190,991,517	111,286,425		27-Sep-07
0	0	105,783,258	75,280,532			105,783,258	75,280,532		27-Sep-07
0	0	2,036,166,380	1,036,278,078	0	0	2,036,166,380	1,036,278,078	0	27-Sep-07
0	0	5,987,354,057	2,395,616,609	0	0	5,987,354,057	2,395,616,609	0	27-Sep-07
0	0	131,135,260	114,098,661	0	0	131,135,260	114,098,661	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	4,998,564	0			4,998,564	0		27-Sep-07
0	0	279,033,175	271,513,241			279,033,175	271,513,241		27-Sep-07
0	0	4,817,233	0			4,817,233	0		27-Sep-07
0	0	1,014,073,691	561,792,523			1,014,073,691	561,792,523		27-Sep-07
0	0	226,618,840	141,765,857	0	0	226,618,840	141,765,857	0	27-Sep-07
0	0	7,308,829,315	3,792,541,244	0	0	7,308,829,315	3,792,541,244	0	27-Sep-07
0	0	14,381	14,381	0	0	14,381	14,381	0	27-Sep-07
0	0	54,771,157	54,771,157	0	0	54,771,157	54,771,157	0	27-Sep-07
0	0	92,267	92,267			92,267	92,267		27-Sep-07
0	0	32,264,520	32,264,520	0	0	32,264,520	32,264,520	0	27-Sep-07
0	0	2,757,110,210	409,555,173	0	0	2,757,110,210	409,555,173	0	27-Sep-07
0	0	4,314,688	4,314,688			4,314,688	4,314,688		27-Sep-07
0	0	62,186,289	62,186,289			62,186,289	62,186,289		27-Sep-07
0	0	850,123,418	642,284,307			850,123,418	642,284,307		27-Sep-07
0	0	40,563,549	40,563,549	0	0	40,563,549	40,563,549	0	27-Sep-07
0	0	42	42			42	42		27-Sep-07
0	0	148,098,199	16,122,659			148,098,199	16,122,659		27-Sep-07
0	0	276,212,437	153,587,823			276,212,437	153,587,823		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,474,389,122	736,288,261			1,474,389,122	736,288,261		27-Sep-07
0	0	604,254,421	157,275,898			604,254,421	157,275,898		27-Sep-07
0	0	2,182,783,118	726,921,273			2,182,783,118	726,921,273		27-Sep-07
0	0	315,036,197	40,530,858			315,036,197	40,530,858		27-Sep-07
0	0	484,881,460	258,501,402			484,881,460	258,501,402		27-Sep-07
0	0	168,824	168,824			168,824	168,824		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,665	0			10,665	0		27-Sep-07
0	0	0	0	60,000,000,000	24,400,000,000	-60,000,000,000	-24,400,000,000	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	78,091,441	35,033,300			78,091,441	35,033,300		27-Sep-07
0	0	1,464,521,361	1,464,521,361	0	0	1,464,521,361	1,464,521,361	0	27-Sep-07
0	0	-10,452,829,380	-10,450,182,775	0	0	-10,452,829,380	-10,450,182,775	0	27-Sep-07
0	0	2,199,843,773	2,199,843,773			2,199,843,773	2,199,843,773		27-Sep-07
0	0	8,051,479	8,051,479			8,051,479	8,051,479		27-Sep-07
0	0	906,883,006	906,795,072			906,883,006	906,795,072		27-Sep-07
0	0	1,494	0			1,494	0		27-Sep-07
0	0	3,722,676,887	3,722,037,505	0	0	3,722,676,887	3,722,037,505	0	27-Sep-07
0	0	4,198	4,198			4,198	4,198		27-Sep-07
0	0	7,938	7,938			7,938	7,938		27-Sep-07
0	0	1,570,119	630,260			1,570,119	630,260		27-Sep-07
0	0	12,565,590,159	12,561,965,620	0	0	12,565,590,159	12,561,965,620	0	27-Sep-07
0	0	105,942,382	105,942,382	0	0	105,942,382	105,942,382	0	27-Sep-07
0	0	43,474,468	43,474,468			43,474,468	43,474,468		27-Sep-07
0	0	103,770,292	85,125,000			103,770,292	85,125,000		27-Sep-07
0	0	45,239,888	45,239,888			45,239,888	45,239,888		27-Sep-07
0	0	172,096,922	172,096,922			172,096,922	172,096,922		27-Sep-07
0	0	2,547,077,534	1,810,787,300	0	0	2,547,077,534	1,810,787,300	0	27-Sep-07
0	0	-274,595,900	0			-274,595,900	0		27-Sep-07
0	0	166,420,400	0			166,420,400	0		27-Sep-07
0	0	71,075,595	71,075,595	0	0	71,075,595	71,075,595	0	27-Sep-07
0	0	1,170,855,724	38,252,085			1,170,855,724	38,252,085		27-Sep-07
0	0	359,107,791	7,070,261			359,107,791	7,070,261		27-Sep-07
0	0	14,573,822	14,572,905			14,573,822	14,572,905		27-Sep-07
0	0	256,845,851	217,803,153			256,845,851	217,803,153		27-Sep-07
0	0	48,828,594	0			48,828,594	0		27-Sep-07
0	0	18,391,797	5,882,554			18,391,797	5,882,554		27-Sep-07
0	0	12,146,398,357	273,538,168			12,146,398,357	273,538,168		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	1,180,832,469	856,470,748			1,180,832,469	856,470,748		27-Sep-07
0	0	41,321,353	15,541,082			41,321,353	15,541,082		27-Sep-07
0	0	7,889,986	7,889,986			7,889,986	7,889,986		27-Sep-07
0	0	8,089,929	7,773,177			8,089,929	7,773,177		27-Sep-07
0	0	609,288	0			609,288	0		27-Sep-07
0	0	1,088,182,386	1,088,182,386	0	0	1,088,182,386	1,088,182,386	0	27-Sep-07
0	0	50,814,602	50,814,602			50,814,602	50,814,602		27-Sep-07
0	0	31,412,626	31,412,626			31,412,626	31,412,626		27-Sep-07
0	0	82,033,170	82,033,170			82,033,170	82,033,170		27-Sep-07
0	0	11,936,268	11,936,268	0	0	11,936,268	11,936,268	0	27-Sep-07
0	0	175,004	175,004			175,004	175,004		27-Sep-07
0	0	66,320,918	66,320,918			66,320,918	66,320,918		27-Sep-07
0	0	121,344,377	121,344,377			121,344,377	121,344,377		27-Sep-07
0	0	13,113,356	13,113,356			13,113,356	13,113,356		27-Sep-07
0	0	19,572,190	19,572,190			19,572,190	19,572,190		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	386,526	386,526			386,526	386,526		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	132,848,764	132,848,764			132,848,764	132,848,764		27-Sep-07
0	0	1,821,516,777	1,821,516,777	0	0	1,821,516,777	1,821,516,777	0	27-Sep-07
0	0	4,730,362	4,730,362			4,730,362	4,730,362		27-Sep-07
0	0	7,357,892	7,357,892	0	0	7,357,892	7,357,892	0	27-Sep-07
0	0	7,467,423	7,467,423			7,467,423	7,467,423		27-Sep-07
0	0	35,970,266	2,556,402			35,970,266	2,556,402		27-Sep-07
0	0	1,387,559	1,387,559			1,387,559	1,387,559		27-Sep-07
0	0	106,705,602	106,705,602	0	0	106,705,602	106,705,602	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	25,564	25,564			25,564	25,564		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	234,986,749	234,986,749			234,986,749	234,986,749		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	4,479,232	4,479,232	0	0	4,479,232	4,479,232	0	27-Sep-07
0	0	13,216,977	0			13,216,977	0		27-Sep-07
0	0	106,428,369	106,428,369	0	0	106,428,369	106,428,369	0	27-Sep-07
0	0	3,538,033	3,538,033			3,538,033	3,538,033		27-Sep-07
0	0	2,550,433,272	2,550,433,272			2,550,433,272	2,550,433,272		27-Sep-07
0	0	246,159,676	246,159,676			246,159,676	246,159,676		27-Sep-07
0	0	706,003,636	420,527,959			706,003,636	420,527,959		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	-3,573,209,324	-22,875,978	0	0	-3,573,209,324	-22,875,978	0	27-Sep-07
0	0	3,063,544	1,487,657			3,063,544	1,487,657		27-Sep-07
0	0	413,708,794	44,626,375	0	0	413,708,794	44,626,375	0	27-Sep-07
0	0	2,216,898	0			2,216,898	0		27-Sep-07
0	0	-2,216,898	0	0	0	-2,216,898	0	0	27-Sep-07
0	0	3,392,140,756	210,955,314			3,392,140,756	210,955,314		27-Sep-07
0	0	1,298,799,483	548,050,860	0	0	1,298,799,483	548,050,860	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-1,570,557	-1,570,557	0	0	-1,570,557	-1,570,557	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	20,194,368	20,194,368	0	0	20,194,368	20,194,368	0	27-Sep-07
0	0	712,458	712,458	0	0	712,458	712,458	0	27-Sep-07
0	0	31,210,075	31,210,075	0	0	31,210,075	31,210,075	0	27-Sep-07
0	0	32,500,132	32,500,132	0	0	32,500,132	32,500,132	0	27-Sep-07
0	0	3,423,000	3,423,000			3,423,000	3,423,000		27-Sep-07
0	0	500,000	500,000			500,000	500,000		27-Sep-07
0	0	15,313,077	15,313,077			15,313,077	15,313,077		27-Sep-07
0	0	41,876,788	27,801,429			41,876,788	27,801,429		27-Sep-07
0	0	62,795,284	62,795,284			62,795,284	62,795,284		27-Sep-07
0	0	7,879,409	7,879,409			7,879,409	7,879,409		27-Sep-07
0	0	25,203,900	25,203,900			25,203,900	25,203,900		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	26,752,817	26,752,817			26,752,817	26,752,817		27-Sep-07
0	0	7,529,078	0			7,529,078	0		27-Sep-07
0	0	3,979,902	322,408	0	0	3,979,902	322,408	0	27-Sep-07
0	0	62,574,275	62,574,275			62,574,275	62,574,275		27-Sep-07
0	0	17,822,992	0			17,822,992	0		27-Sep-07
0	0	2,488,599	1,916,176			2,488,599	1,916,176		27-Sep-07
0	0	73,249	73,249			73,249	73,249		27-Sep-07
0	0	79,442,364	79,442,364	0	0	79,442,364	79,442,364	0	27-Sep-07
0	0	55,307,498	55,307,498	0	0	55,307,498	55,307,498	0	27-Sep-07
0	0	133,743,569	133,743,569	0	0	133,743,569	133,743,569	0	27-Sep-07
0	0	117,208,498	103,250,526			117,208,498	103,250,526		27-Sep-07
0	0	538,722	538,722			538,722	538,722		27-Sep-07
0	0	47,032	47,032			47,032	47,032		27-Sep-07
0	0	5,004	5,004			5,004	5,004		27-Sep-07
0	0	1,485,569	1,485,569			1,485,569	1,485,569		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	69,278,179	22,682,327	0	0	69,278,179	22,682,327	0	27-Sep-07
0	0	67,757,004	0			67,757,004	0		27-Sep-07
0	0	65,346,228	65,346,228			65,346,228	65,346,228		27-Sep-07
0	0	47,804,870	25,857,814			47,804,870	25,857,814		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	23,411,420	23,411,420			23,411,420	23,411,420		27-Sep-07
0	0	563,668	563,668			563,668	563,668		27-Sep-07
0	0	10,701,167	7,689,180			10,701,167	7,689,180		27-Sep-07
0	0	493,663,223	315,895,836	0	0	493,663,223	315,895,836	0	27-Sep-07
0	0	68,764	68,764			68,764	68,764		27-Sep-07
0	0	59,020,592	35,898,411			59,020,592	35,898,411		27-Sep-07
0	0	5	5			5	5		27-Sep-07
0	0	33,569,273	33,569,273			33,569,273	33,569,273		27-Sep-07
0	0	2,404,500	2,404,500			2,404,500	2,404,500		27-Sep-07
0	0	23,985,205	23,985,205			23,985,205	23,985,205		27-Sep-07
0	0	1,460	1,185			1,460	1,185		27-Sep-07
0	0	5,692	5,692			5,692	5,692		27-Sep-07
0	0	8,576,601	8,576,601			8,576,601	8,576,601		27-Sep-07
0	0	650,951,870	378,925,458			650,951,870	378,925,458		27-Sep-07
0	0	20,244,225	20,244,225			20,244,225	20,244,225		27-Sep-07
0	0	594,302,666	324,848,108			594,302,666	324,848,108		27-Sep-07
0	0	6,690,450	1,059,764			6,690,450	1,059,764		27-Sep-07
0	0	141,239,185	137,084,325			141,239,185	137,084,325		27-Sep-07
0	0	6,788,229	3,214,591			6,788,229	3,214,591		27-Sep-07
0	0	5,340,419	5,235,454			5,340,419	5,235,454		27-Sep-07
0	0	295,400,635	191,185,138			295,400,635	191,185,138		27-Sep-07
0	0	27,362,873	27,362,873			27,362,873	27,362,873		27-Sep-07
0	0	81,359,301	45,577,471	0	0	81,359,301	45,577,471	0	27-Sep-07
0	0	101,439,413	40,704,770	0	0	101,439,413	40,704,770	0	27-Sep-07
0	0	20,306,428	20,306,428			20,306,428	20,306,428		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	17,982,053	99,939			17,982,053	99,939		27-Sep-07
0	0	46,260,724	43,883,331			46,260,724	43,883,331		27-Sep-07
0	0	6,860,000	6,860,000			6,860,000	6,860,000		27-Sep-07
0	0	60,202,304	7,838,484			60,202,304	7,838,484		27-Sep-07
0	0	118,828,243	96,107,595	0	0	118,828,243	96,107,595	0	27-Sep-07
0	0	9,751,105	0			9,751,105	0		27-Sep-07
0	0	5,538,043	3,634,611			5,538,043	3,634,611		27-Sep-07
0	0	8,020,679	4,723,950			8,020,679	4,723,950		27-Sep-07
0	0	24,178,620	648,752			24,178,620	648,752		27-Sep-07
0	0	18,590,885	8,657,489			18,590,885	8,657,489		27-Sep-07
0	0	28,189,212	1,492,948			28,189,212	1,492,948		27-Sep-07
0	0	66,300,863	0			66,300,863	0		27-Sep-07
0	0	20,719,414	0			20,719,414	0		27-Sep-07
0	0	31,008,597	14,266,227			31,008,597	14,266,227		27-Sep-07
0	0	9,447,995	9,447,995			9,447,995	9,447,995		27-Sep-07
0	0	1,307,157	0			1,307,157	0		27-Sep-07
0	0	6,048,716	0			6,048,716	0		27-Sep-07
0	0	2,021,000	2,021,000			2,021,000	2,021,000		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	812,256	0			812,256	0		27-Sep-07
0	0	775,740	775,740			775,740	775,740		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,659,076	0			1,659,076	0		27-Sep-07
0	0	23,774,809	15,783,930			23,774,809	15,783,930		27-Sep-07
0	0	-759,493	-759,493	0	0	-759,493	-759,493	0	27-Sep-07
0	0	0	0	14,500,000,000	10,500,000,000	-14,500,000,000	-10,500,000,000	0	27-Sep-07
0	0	15,055,185	15,055,185	0	0	15,055,185	15,055,185	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,908,500	0			10,908,500	0		27-Sep-07
0	0	2,620	2,620			2,620	2,620		27-Sep-07
0	0	11,527,250	11,527,250			11,527,250	11,527,250		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	92,991,647	67,009,537	0	0	92,991,647	67,009,537	0	27-Sep-07
0	0	83,944,521	78,522,217			83,944,521	78,522,217		27-Sep-07
0	0	182,225,165	131,506,452			182,225,165	131,506,452		27-Sep-07
0	0	13,178,688	13,178,688			13,178,688	13,178,688		27-Sep-07
0	0	3,097,370	3,097,370			3,097,370	3,097,370		27-Sep-07
0	0	326,674,950	325,764,106			326,674,950	325,764,106		27-Sep-07
0	0	164,108,268	153,937,979			164,108,268	153,937,979		27-Sep-07
0	0	31,894,701	29,913,356			31,894,701	29,913,356		27-Sep-07
0	0	2,204,550	2,204,550			2,204,550	2,204,550		27-Sep-07
0	0	65,375,468	53,359,354			65,375,468	53,359,354		27-Sep-07
0	0	8,843,960	8,843,960			8,843,960	8,843,960		27-Sep-07
0	0	30,247,957	30,247,957			30,247,957	30,247,957		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,999,662	4,999,662			4,999,662	4,999,662		27-Sep-07
0	0	2,027,304	2,027,304			2,027,304	2,027,304		27-Sep-07
0	0	2,500,000	2,500,000			2,500,000	2,500,000		27-Sep-07
0	0	7,267,351	2,654,334			7,267,351	2,654,334		27-Sep-07
0	0	21,359,250	21,359,250			21,359,250	21,359,250		27-Sep-07
0	0	26,455,745	15,933,016			26,455,745	15,933,016		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	9	9			9	9		27-Sep-07
0	0	108,177,566	108,177,566	0	0	108,177,566	108,177,566	0	27-Sep-07
0	0	3,765,113	3,765,113			3,765,113	3,765,113		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,443,494	2,395,220			6,443,494	2,395,220		27-Sep-07
0	0	3,544,917	3,544,917			3,544,917	3,544,917		27-Sep-07
0	0	106,648,037	106,648,037			106,648,037	106,648,037		27-Sep-07
0	0	219,850,417	219,850,417			219,850,417	219,850,417		27-Sep-07
0	0	33,924,816	30,410,455			33,924,816	30,410,455		27-Sep-07
0	0	566,249,456	566,249,456			566,249,456	566,249,456		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	185,325,331	185,325,331			185,325,331	185,325,331		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,728,325	2,728,325			2,728,325	2,728,325		27-Sep-07
0	0	432,739,665	432,739,665			432,739,665	432,739,665		27-Sep-07
0	0	2,513,359	1,924,729			2,513,359	1,924,729		27-Sep-07
0	0	93,579,269	0			93,579,269	0		27-Sep-07
0	0	50,081,738	0			50,081,738	0		27-Sep-07
0	0	97,775,858	97,775,858			97,775,858	97,775,858		27-Sep-07
0	0	3,336,080	3,336,080			3,336,080	3,336,080		27-Sep-07
0	0	12,951,622	0			12,951,622	0		27-Sep-07
0	0	6,516,132	0			6,516,132	0		27-Sep-07
0	0	6,927,974	0			6,927,974	0		27-Sep-07
0	0	62,557,594	0			62,557,594	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	30,313,392	23,239,830			30,313,392	23,239,830		27-Sep-07
0	0	18,651,712	0			18,651,712	0		27-Sep-07
0	0	2,230,907	0			2,230,907	0		27-Sep-07
0	0	36,999,492	12,584,645			36,999,492	12,584,645		27-Sep-07
0	0	457,738,082	457,738,082			457,738,082	457,738,082		27-Sep-07
0	0	83,554,500	83,554,500			83,554,500	83,554,500		27-Sep-07
0	0	20,728,465	20,728,465			20,728,465	20,728,465		27-Sep-07
0	0	5,000,349	5,000,349			5,000,349	5,000,349		27-Sep-07
0	0	6,060,424	0			6,060,424	0		27-Sep-07
0	0	3,105,035	3,105,035			3,105,035	3,105,035		27-Sep-07
0	0	147,720,312	147,720,312			147,720,312	147,720,312		27-Sep-07
0	0	33,571,743	33,571,743			33,571,743	33,571,743		27-Sep-07
0	0	259,436,808	259,436,808			259,436,808	259,436,808		27-Sep-07
0	0	105,076,133	105,076,133			105,076,133	105,076,133		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	106	106			106	106		27-Sep-07
0	0	2,178,467	0			2,178,467	0		27-Sep-07
0	0	53,957,928	53,957,928			53,957,928	53,957,928		27-Sep-07
0	0	229,405,516	229,405,516	0	0	229,405,516	229,405,516	0	27-Sep-07
0	0	79,942,908	79,942,908			79,942,908	79,942,908		27-Sep-07
0	0	492,163,373	492,163,373			492,163,373	492,163,373		27-Sep-07
0	0	121,256,162	121,256,162			121,256,162	121,256,162		27-Sep-07
0	0	33,233,578	33,233,578			33,233,578	33,233,578		27-Sep-07
0	0	184,200,854	184,200,854			184,200,854	184,200,854		27-Sep-07
0	0	102,079,959	102,079,959			102,079,959	102,079,959		27-Sep-07
0	0	2,385,108	2,385,108			2,385,108	2,385,108		27-Sep-07
0	0	24,993,750	24,993,750			24,993,750	24,993,750		27-Sep-07
0	0	4,241,981	4,241,981			4,241,981	4,241,981		27-Sep-07
0	0	63,705,481	63,705,481			63,705,481	63,705,481		27-Sep-07
0	0	19,411,141	19,411,141			19,411,141	19,411,141		27-Sep-07
0	0	119,341,154	119,341,154			119,341,154	119,341,154		27-Sep-07
0	0	15,099,832	13,077,230			15,099,832	13,077,230		27-Sep-07
0	0	50,650,375	50,650,375			50,650,375	50,650,375		27-Sep-07
0	0	16,568	16,568			16,568	16,568		27-Sep-07
0	0	105,745,358	105,745,358	0	0	105,745,358	105,745,358	0	27-Sep-07
0	0	19,440,780	14,384,457	0	0	19,440,780	14,384,457	0	27-Sep-07
0	0	656,081,109	444,812,070	0	0	656,081,109	444,812,070	0	27-Sep-07
0	0	1,498,158	499,875			1,498,158	499,875		27-Sep-07
0	0	90,448,604	56,109,718	0	0	90,448,604	56,109,718	0	27-Sep-07
0	0	86,896,475	55,607,995	0	0	86,896,475	55,607,995	0	27-Sep-07
0	0	25,646,051	18,830,671	0	0	25,646,051	18,830,671	0	27-Sep-07
0	0	42,828,115	5,792,520	0	0	42,828,115	5,792,520	0	27-Sep-07
0	0	39,774,765	39,774,765			39,774,765	39,774,765		27-Sep-07
0	0	1,874,665	149,302			1,874,665	149,302		27-Sep-07
0	0	56,821,588	50,917,322			56,821,588	50,917,322		27-Sep-07
0	0	12,402,708	11,074,816			12,402,708	11,074,816		27-Sep-07
0	0	141,122,699	66,089,556	0	0	141,122,699	66,089,556	0	27-Sep-07
0	0	11,079,610	10,336,203			11,079,610	10,336,203		27-Sep-07
0	0	8,645,223	7,159,334			8,645,223	7,159,334		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	7,450,550	0			7,450,550	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	16,774,937	0			16,774,937	0		27-Sep-07
0	0	2,039,571	0			2,039,571	0		27-Sep-07
0	0	14,548,233	14,548,233			14,548,233	14,548,233		27-Sep-07
0	0	5,346,846	2,079,768	0	0	5,346,846	2,079,768	0	27-Sep-07
0	0	20,309,995	0			20,309,995	0		27-Sep-07
0	0	8,113,125	0			8,113,125	0		27-Sep-07
0	0	5,117,351	0			5,117,351	0		27-Sep-07
0	0	65,166,379	0			65,166,379	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,149,463	0			3,149,463	0		27-Sep-07
0	0	1,447,531	0			1,447,531	0		27-Sep-07
0	0	13,732,687	13,732,687	0	0	13,732,687	13,732,687	0	27-Sep-07
0	0	708,914	708,914			708,914	708,914		27-Sep-07
0	0	4,568,267	0			4,568,267	0		27-Sep-07
0	0	27,395,086	27,395,086	0	0	27,395,086	27,395,086	0	27-Sep-07
0	0	689,128	336,018			689,128	336,018		27-Sep-07
0	0	69,998,170	0			69,998,170	0		27-Sep-07
0	0	175,753,744	111,747,638	0	0	175,753,744	111,747,638	0	27-Sep-07
0	0	8,159,222	6,624,442			8,159,222	6,624,442		27-Sep-07
0	0	15,447,970	10,455,564			15,447,970	10,455,564		27-Sep-07
0	0	16,897,486	16,897,486	0	0	16,897,486	16,897,486	0	27-Sep-07
0	0	3,216,597	3,216,597			3,216,597	3,216,597		27-Sep-07
0	0	10,443,989	10,443,989			10,443,989	10,443,989		27-Sep-07
0	0	18,005,792	18,005,792			18,005,792	18,005,792		27-Sep-07
0	0	44,624,997	44,624,997			44,624,997	44,624,997		27-Sep-07
0	0	9,149,444	9,149,444			9,149,444	9,149,444		27-Sep-07
0	0	5,718,375	5,718,375			5,718,375	5,718,375		27-Sep-07
0	0	47,375	47,375			47,375	47,375		27-Sep-07
0	0	287,423	287,423			287,423	287,423		27-Sep-07
0	0	78,785,430	56,487,453			78,785,430	56,487,453		27-Sep-07
0	0	52,639,757	52,639,757			52,639,757	52,639,757		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,442,548	6,442,548			6,442,548	6,442,548		27-Sep-07
0	0	1,221,140	401,500			1,221,140	401,500		27-Sep-07
0	0	3,556,144	3,556,144			3,556,144	3,556,144		27-Sep-07
0	0	330,000	330,000			330,000	330,000		27-Sep-07
0	0	4,967,007	4,967,007			4,967,007	4,967,007		27-Sep-07
0	0	122,977,690	122,977,690			122,977,690	122,977,690		27-Sep-07
0	0	297	297			297	297		27-Sep-07
0	0	25,957,166	19,117,563			25,957,166	19,117,563		27-Sep-07
0	0	38,186,186	26,732,272			38,186,186	26,732,272		27-Sep-07
0	0	437,166	437,166			437,166	437,166		27-Sep-07
0	0	96,619,632	77,015,916			96,619,632	77,015,916		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,636,262	1,535,817			3,636,262	1,535,817		27-Sep-07
0	0	1,559	1,559			1,559	1,559		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,447,317	1,447,317			1,447,317	1,447,317		27-Sep-07
0	0	7,546,108	7,546,108			7,546,108	7,546,108		27-Sep-07
0	0	2,624,756	2,381,269			2,624,756	2,381,269		27-Sep-07
0	0	261,302	900			261,302	900		27-Sep-07
0	0	144,145,767	106,611,811	0	0	144,145,767	106,611,811	0	27-Sep-07
0	0	55,616,573	46,272,844	0	0	55,616,573	46,272,844	0	27-Sep-07
0	0	283,549,782	11,274,349	0	0	283,549,782	11,274,349	0	27-Sep-07
0	0	63,038,389	0			63,038,389	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,734,583	0			4,734,583	0		27-Sep-07
0	0	122,940,121	111,835,837			122,940,121	111,835,837		27-Sep-07
0	0	3,685,852	2,873,055			3,685,852	2,873,055		27-Sep-07
0	0	4,765,312	4,765,312			4,765,312	4,765,312		27-Sep-07
0	0	13,842,247	12,299,808			13,842,247	12,299,808		27-Sep-07
0	0	2,776	2,776			2,776	2,776		27-Sep-07
0	0	4,007,114	4,007,114			4,007,114	4,007,114		27-Sep-07
0	0	31,569,008	31,569,008			31,569,008	31,569,008		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	55,476,207	0			55,476,207	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,707,837	0			10,707,837	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	4,679,509	0			4,679,509	0		27-Sep-07
0	0	16,731,284	0			16,731,284	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	7,036,203	0			7,036,203	0		27-Sep-07
0	0	14,692,370	0			14,692,370	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,268,832	14,268,832	0	0	14,268,832	14,268,832	0	27-Sep-07
0	0	11,040	11,040	0	0	11,040	11,040	0	27-Sep-07
0	0	67	0			67	0		27-Sep-07
0	0	1,839,696	1,839,696			1,839,696	1,839,696		27-Sep-07
0	0	1,280,314,604	1,280,314,604			1,280,314,604	1,280,314,604		27-Sep-07
0	0	3,267,102	3,267,102			3,267,102	3,267,102		27-Sep-07
0	0	2,691	2,691			2,691	2,691		27-Sep-07
0	0	30,447,954	13,993,526			30,447,954	13,993,526		27-Sep-07
0	0	18,608,992	18,608,992			18,608,992	18,608,992		27-Sep-07
0	0	3,399,817	3,399,817			3,399,817	3,399,817		27-Sep-07
0	0	13,257,814	9,053,360			13,257,814	9,053,360		27-Sep-07
0	0	13,014,316	5,777,890			13,014,316	5,777,890		27-Sep-07
0	0	104,162,010	63,563,380			104,162,010	63,563,380		27-Sep-07
0	0	35,279,067	23,147,818			35,279,067	23,147,818		27-Sep-07
0	0	104,633,407	49,775,811			104,633,407	49,775,811		27-Sep-07
0	0	2,090,845	2,047,788			2,090,845	2,047,788		27-Sep-07
0	0	110,150,268	68,686,354			110,150,268	68,686,354		27-Sep-07
0	0	40,148,040	19,124,831			40,148,040	19,124,831		27-Sep-07
0	0	180,745,653	88,114,396			180,745,653	88,114,396		27-Sep-07
0	0	4,455,030	1,083,264			4,455,030	1,083,264		27-Sep-07
0	0	102,524,053	51,419,416			102,524,053	51,419,416		27-Sep-07
0	0	2,694,282	240,573			2,694,282	240,573		27-Sep-07
0	0	21,284,461	4,711,808			21,284,461	4,711,808		27-Sep-07
0	0	10,342,119	4,743,413			10,342,119	4,743,413		27-Sep-07
0	0	580,525	580,525			580,525	580,525		27-Sep-07
0	0	18,614,135	9,660,018			18,614,135	9,660,018		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	11,812,639	10,768,923			11,812,639	10,768,923		27-Sep-07
0	0	58,384,588	49,951,445			58,384,588	49,951,445		27-Sep-07
0	0	7,443,868	2,467,272			7,443,868	2,467,272		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	26,917,587	3,721,930			26,917,587	3,721,930		27-Sep-07
0	0	60,842,959	7,722,835			60,842,959	7,722,835		27-Sep-07
0	0	47,731,348	45,586,556			47,731,348	45,586,556		27-Sep-07
0	0	75,063,157	13,369,369			75,063,157	13,369,369		27-Sep-07
0	0	282,977	430			282,977	430		27-Sep-07
0	0	41,229,700	36,572,788			41,229,700	36,572,788		27-Sep-07
0	0	11,745,825	2,921,822			11,745,825	2,921,822		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	33,786,234	22,196,907			33,786,234	22,196,907		27-Sep-07
0	0	6,346,820	3,569,370			6,346,820	3,569,370		27-Sep-07
0	0	7,754,807	4,659,996			7,754,807	4,659,996		27-Sep-07
0	0	4,424,186	1,570,247			4,424,186	1,570,247		27-Sep-07
0	0	14,407,522	10,082,969			14,407,522	10,082,969		27-Sep-07
0	0	10,343,444	7,530,325			10,343,444	7,530,325		27-Sep-07
0	0	1,420,792	0			1,420,792	0		27-Sep-07
0	0	15,039,501	11,956,398			15,039,501	11,956,398		27-Sep-07
0	0	42,421,883	42,421,883			42,421,883	42,421,883		27-Sep-07
0	0	10,562,332	10,562,332			10,562,332	10,562,332		27-Sep-07
0	0	6,987,095	0			6,987,095	0		27-Sep-07
0	0	51,441,223	0			51,441,223	0		27-Sep-07
0	0	651,100	651,098	0	0	651,100	651,098	0	27-Sep-07
0	0	18,155,850	0			18,155,850	0		27-Sep-07
0	0	10,411,395	5,836,674	0	0	10,411,395	5,836,674	0	27-Sep-07
0	0	19,335,698	19,335,698	0	0	19,335,698	19,335,698	0	27-Sep-07
0	0	34,022,495	34,022,495	0	0	34,022,495	34,022,495	0	27-Sep-07
0	0	0	0	15,225,000,000	15,000,000,000	-15,225,000,000	-15,000,000,000	0	27-Sep-07
0	0	953,226	953,226			953,226	953,226		27-Sep-07
0	0	2,873,779	2,873,779			2,873,779	2,873,779		27-Sep-07
0	0	17,011,720	17,011,720	0	0	17,011,720	17,011,720	0	27-Sep-07
0	0	-485,091	-485,091	0	0	-485,091	-485,091	0	27-Sep-07
0	0	15,000	15,000			15,000	15,000		27-Sep-07
0	0	2,956,879	2,956,879			2,956,879	2,956,879		27-Sep-07
0	0	3,488,722	1,738,697			3,488,722	1,738,697		27-Sep-07
0	0	10,018,734	10,018,734			10,018,734	10,018,734		27-Sep-07
0	0	10,965	10,965			10,965	10,965		27-Sep-07
0	0	3,975,660	36,063			3,975,660	36,063		27-Sep-07
0	0	20,568,778	12,562,650			20,568,778	12,562,650		27-Sep-07
0	0	547,659	325,595			547,659	325,595		27-Sep-07
0	0	6,321,684	3,830,000			6,321,684	3,830,000		27-Sep-07
0	0	24,955,996	24,955,996			24,955,996	24,955,996		27-Sep-07
0	0	13,322	0			13,322	0		27-Sep-07
0	0	9,100,000	9,100,000			9,100,000	9,100,000		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,956,240	2,078,064			3,956,240	2,078,064		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,076,489	1,076,489			1,076,489	1,076,489		27-Sep-07
0	0	10,531,914	10,531,914			10,531,914	10,531,914		27-Sep-07
0	0	4,951,817	0			4,951,817	0		27-Sep-07
0	0	20,173,166	0			20,173,166	0		27-Sep-07
0	0	71,911,749	71,911,749			71,911,749	71,911,749		27-Sep-07
0	0	2,316	2,316			2,316	2,316		27-Sep-07
0	0	63	63			63	63		27-Sep-07
0	0	4,769,653	4,769,653			4,769,653	4,769,653		27-Sep-07
0	0	1,552,063	1,552,063			1,552,063	1,552,063		27-Sep-07
0	0	4,822,533	4,822,533			4,822,533	4,822,533		27-Sep-07
0	0	27,235,911	24,531,037	0	0	27,235,911	24,531,037	0	27-Sep-07
0	0	-5,860,482	-5,888,735	0	0	-5,860,482	-5,888,735	0	27-Sep-07
0	0	1,897,723	1,290,482			1,897,723	1,290,482		27-Sep-07
0	0	18,110,755	18,110,755			18,110,755	18,110,755		27-Sep-07
0	0	4,346,902	3,102,577			4,346,902	3,102,577		27-Sep-07
0	0	1,708	0			1,708	0		27-Sep-07
0	0	7,333,710	7,333,710			7,333,710	7,333,710		27-Sep-07
0	0	66,906,682	48,037,253			66,906,682	48,037,253		27-Sep-07
0	0	3,802,495	3,802,495			3,802,495	3,802,495		27-Sep-07
0	0	92,785,132	51,640,713			92,785,132	51,640,713		27-Sep-07
0	0	3,973	3,973			3,973	3,973		27-Sep-07
0	0	2,354	2,354	0	0	2,354	2,354	0	27-Sep-07
0	0	8,846,633	807,020			8,846,633	807,020		27-Sep-07
0	0	30,783	30,783			30,783	30,783		27-Sep-07
0	0	91,946,244	47,966,574	0	0	91,946,244	47,966,574	0	27-Sep-07
0	0	3,923,503	47,773			3,923,503	47,773		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	50,568,982	24,573,904			50,568,982	24,573,904		27-Sep-07
0	0	491,232	491,232			491,232	491,232		27-Sep-07
0	0	33,551,721	22,075,416	0	0	33,551,721	22,075,416	0	27-Sep-07
0	0	32,716,361	32,716,361			32,716,361	32,716,361		27-Sep-07
0	0	3,094,475	3,094,475			3,094,475	3,094,475		27-Sep-07
0	0	11,850	11,850			11,850	11,850		27-Sep-07
0	0	18,431,058	13,994,679			18,431,058	13,994,679		27-Sep-07
0	0	118,372,511	67,442,122			118,372,511	67,442,122		27-Sep-07
0	0	164,875	164,875			164,875	164,875		27-Sep-07
0	0	8,908,506	248,367			8,908,506	248,367		27-Sep-07
0	0	10,226,171	0			10,226,171	0		27-Sep-07
0	0	3,997,971	2,449,060			3,997,971	2,449,060		27-Sep-07
0	0	15,664,851	8,944,875			15,664,851	8,944,875		27-Sep-07
0	0	87,487	87,485			87,487	87,485		27-Sep-07
0	0	1,443,806	230,817			1,443,806	230,817		27-Sep-07
0	0	14,024,330	9,122,372			14,024,330	9,122,372		27-Sep-07
0	0	793,732	450,545			793,732	450,545		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	18,333,099	18,333,099			18,333,099	18,333,099		27-Sep-07
0	0	104,777	104,777			104,777	104,777		27-Sep-07
0	0	32,748,468	30,510,344			32,748,468	30,510,344		27-Sep-07
0	0	16,370,589	16,370,589			16,370,589	16,370,589		27-Sep-07
0	0	5,931,896	5,931,896			5,931,896	5,931,896		27-Sep-07
0	0	298,045	298,045			298,045	298,045		27-Sep-07
0	0	2,111,619	889,599			2,111,619	889,599		27-Sep-07
0	0	65,985,013	65,985,009			65,985,013	65,985,009		27-Sep-07
0	0	44,903,536	44,903,192			44,903,536	44,903,192		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,046,104	6,046,104			6,046,104	6,046,104		27-Sep-07
0	0	75,000	75,000			75,000	75,000		27-Sep-07
0	0	1,063,949	1,063,949			1,063,949	1,063,949		27-Sep-07
0	0	1,063,949	1,063,949			1,063,949	1,063,949		27-Sep-07
0	0	935,000	935,000			935,000	935,000		27-Sep-07
0	0	21,325	21,325			21,325	21,325		27-Sep-07
0	0	2,300,000	2,300,000			2,300,000	2,300,000		27-Sep-07
0	0	6,790,966	6,573,929			6,790,966	6,573,929		27-Sep-07
0	0	77,079,701	77,079,701			77,079,701	77,079,701		27-Sep-07
0	0	4,210,281	4,210,281			4,210,281	4,210,281		27-Sep-07
0	0	9,467	9,467			9,467	9,467		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	2,680,889	2,680,889			2,680,889	2,680,889		27-Sep-07
0	0	5,874,299	5,874,299			5,874,299	5,874,299		27-Sep-07
0	0	40,934,179	40,934,179			40,934,179	40,934,179		27-Sep-07
0	0	14,137,496	14,137,496			14,137,496	14,137,496		27-Sep-07
0	0	5,935,699	5,935,699			5,935,699	5,935,699		27-Sep-07
0	0	264,143	264,143			264,143	264,143		27-Sep-07
0	0	740,902	740,902			740,902	740,902		27-Sep-07
0	0	23,319,470	23,319,470			23,319,470	23,319,470		27-Sep-07
0	0	56,250	56,250			56,250	56,250		27-Sep-07
0	0	4,724,755	0			4,724,755	0		27-Sep-07
0	0	1,175	1,175			1,175	1,175		27-Sep-07
0	0	26,395,527	26,395,527			26,395,527	26,395,527		27-Sep-07
0	0	1,500,000	1,500,000			1,500,000	1,500,000		27-Sep-07
0	0	3,375,000	3,375,000			3,375,000	3,375,000		27-Sep-07
0	0	1,837,500	1,837,500			1,837,500	1,837,500		27-Sep-07
0	0	18,516,438	18,516,438			18,516,438	18,516,438		27-Sep-07
0	0	83,310,155	83,310,155			83,310,155	83,310,155		27-Sep-07
0	0	118,182,533	118,182,533			118,182,533	118,182,533		27-Sep-07
0	0	124,337,500	124,337,500	0	0	124,337,500	124,337,500	0	27-Sep-07
0	0	43,064,518	43,064,518	0	0	43,064,518	43,064,518	0	27-Sep-07
0	0	477,389,452	477,389,452	0	0	477,389,452	477,389,452	0	27-Sep-07
0	0	35,420	35,420			35,420	35,420		27-Sep-07
0	0	2,330,692,165	2,330,692,165	0	0	2,330,692,165	2,330,692,165	0	27-Sep-07
0	0	1,980,000	0			1,980,000	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	7,963,094	7,963,094			7,963,094	7,963,094		27-Sep-07
0	0	2,957	2,957			2,957	2,957		27-Sep-07
0	0	16,065,279	16,065,279			16,065,279	16,065,279		27-Sep-07
0	0	100	100			100	100		27-Sep-07
0	0	41,525,880	41,525,880			41,525,880	41,525,880		27-Sep-07
0	0	72,939,174	72,933,446			72,939,174	72,933,446		27-Sep-07
0	0	13,400	13,400			13,400	13,400		27-Sep-07
0	0	63,718,354	63,718,354			63,718,354	63,718,354		27-Sep-07
0	0	66,808,203	66,807,450			66,808,203	66,807,450		27-Sep-07
0	0	47,438,304	47,438,304			47,438,304	47,438,304		27-Sep-07
0	0	16,127,804	16,127,804			16,127,804	16,127,804		27-Sep-07
0	0	53,122,316	53,122,316			53,122,316	53,122,316		27-Sep-07
0	0	29,465,478	29,465,478			29,465,478	29,465,478		27-Sep-07
0	0	2,003,318	2,003,318			2,003,318	2,003,318		27-Sep-07
0	0	33	33			33	33		27-Sep-07
0	0	50,694,395	50,595,050			50,694,395	50,595,050		27-Sep-07
0	0	37,442,724	37,442,724			37,442,724	37,442,724		27-Sep-07
0	0	109,427,214	102,430,357			109,427,214	102,430,357		27-Sep-07
0	0	36,592,653	25,876,260			36,592,653	25,876,260		27-Sep-07
0	0	31,119,954	31,119,954			31,119,954	31,119,954		27-Sep-07
0	0	28,280,537	28,280,537			28,280,537	28,280,537		27-Sep-07
0	0	84,718,149	84,718,149			84,718,149	84,718,149		27-Sep-07
0	0	19,973	19,973			19,973	19,973		27-Sep-07
0	0	13,974,901	13,974,901			13,974,901	13,974,901		27-Sep-07
0	0	50,495,896	50,495,896			50,495,896	50,495,896		27-Sep-07
0	0	29,012,529	29,012,529			29,012,529	29,012,529		27-Sep-07
0	0	255,099,584	245,900,452	0	0	255,099,584	245,900,452	0	27-Sep-07
0	0	23,003	23,003			23,003	23,003		27-Sep-07
0	0	22,391	22,391	0	0	22,391	22,391	0	27-Sep-07
0	0	3,350,732	0			3,350,732	0		27-Sep-07
0	0	27,977,817	27,977,817			27,977,817	27,977,817		27-Sep-07
0	0	862,405	862,405			862,405	862,405		27-Sep-07
0	0	15,410,521	15,410,521			15,410,521	15,410,521		27-Sep-07
0	0	138,072,038	138,072,038	0	0	138,072,038	138,072,038	0	27-Sep-07
0	0	148,762	148,762			148,762	148,762		27-Sep-07
0	0	528,422,038	528,422,038			528,422,038	528,422,038		27-Sep-07
0	0	1,542,941,070	1,542,941,070	0	0	1,542,941,070	1,542,941,070	0	27-Sep-07
0	0	16,915,722	16,915,722			16,915,722	16,915,722		27-Sep-07
0	0	253,674	253,674			253,674	253,674		27-Sep-07
0	0	27,680,000	27,680,000	0	0	27,680,000	27,680,000	0	27-Sep-07
0	0	125,092,015	0			125,092,015	0		27-Sep-07
0	0	395	395			395	395		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3	3			3	3		27-Sep-07
0	0	16,648,922	16,648,922			16,648,922	16,648,922		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	148,295,696	148,295,696			148,295,696	148,295,696		27-Sep-07
0	0	8,918,926	8,918,926			8,918,926	8,918,926		27-Sep-07
0	0	15,548,680	605,454			15,548,680	605,454		27-Sep-07
0	0	40,980	40,980			40,980	40,980		27-Sep-07
0	0	1,055,015	1,055,015			1,055,015	1,055,015		27-Sep-07
0	0	131,927,015	70,422,779			131,927,015	70,422,779		27-Sep-07
0	0	32,891,869	32,883,784			32,891,869	32,883,784		27-Sep-07
0	0	10,383,353	0	0	0	10,383,353	0	0	27-Sep-07
0	0	303,197,902	303,197,902			303,197,902	303,197,902		27-Sep-07
0	0	397,084,862	397,084,862			397,084,862	397,084,862		27-Sep-07
0	0	961,608	961,608			961,608	961,608		27-Sep-07
0	0	138,396,016	138,396,016	0	0	138,396,016	138,396,016	0	27-Sep-07
0	0	16,865,183	16,865,183			16,865,183	16,865,183		27-Sep-07
0	0	1,200,000,000	1,200,000,000	0	0	1,200,000,000	1,200,000,000	0	27-Sep-07
0	0	9,036,013	6,932,229			9,036,013	6,932,229		27-Sep-07
0	0	55,978,067	54,250,862			55,978,067	54,250,862		27-Sep-07
0	0	1,691,179	1,691,179			1,691,179	1,691,179		27-Sep-07
0	0	18,808,174	18,743,977			18,808,174	18,743,977		27-Sep-07
0	0	7,476,737	7,476,737			7,476,737	7,476,737		27-Sep-07
0	0	994,134	0			994,134	0		27-Sep-07
0	0	226,760	226,760			226,760	226,760		27-Sep-07
0	0	7,396,985	7,396,985	0	0	7,396,985	7,396,985	0	27-Sep-07
0	0	126,344,367	126,344,367			126,344,367	126,344,367		27-Sep-07
0	0	72,052,160	72,052,160	0	0	72,052,160	72,052,160	0	27-Sep-07
0	0	10,741,006	10,741,006			10,741,006	10,741,006		27-Sep-07
0	0	18,722	0			18,722	0		27-Sep-07
0	0	14,599,213	14,599,213			14,599,213	14,599,213		27-Sep-07
0	0	20,977,012	20,977,012			20,977,012	20,977,012		27-Sep-07
0	0	23,405,728	23,309,761	0	0	23,405,728	23,309,761	0	27-Sep-07
0	0	15,054,300	15,054,300			15,054,300	15,054,300		27-Sep-07
0	0	2,155,021	2,155,021			2,155,021	2,155,021		27-Sep-07
0	0	24,318,035	24,318,035			24,318,035	24,318,035		27-Sep-07
0	0	13,037,244	11,023,291			13,037,244	11,023,291		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	799,692	142,976			799,692	142,976		27-Sep-07
0	0	3,032,974	1,335,959			3,032,974	1,335,959		27-Sep-07
0	0	39,821	39,821			39,821	39,821		27-Sep-07
0	0	58,221,000	58,221,000			58,221,000	58,221,000		27-Sep-07
0	0	15,286,118	15,286,118			15,286,118	15,286,118		27-Sep-07
0	0	247,814,910	247,814,910			247,814,910	247,814,910		27-Sep-07
0	0	37,814,927	37,814,927			37,814,927	37,814,927		27-Sep-07
0	0	36,709,219	36,709,219			36,709,219	36,709,219		27-Sep-07
0	0	246,745,839	246,745,839			246,745,839	246,745,839		27-Sep-07
0	0	374,745,127	328,490,777			374,745,127	328,490,777		27-Sep-07
0	0	58,725,786	58,725,786			58,725,786	58,725,786		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	838,178	838,178			838,178	838,178		27-Sep-07
0	0	291,646,739	0			291,646,739	0		27-Sep-07
0	0	1,098,828	1,098,828			1,098,828	1,098,828		27-Sep-07
0	0	412,445,445	412,445,445			412,445,445	412,445,445		27-Sep-07
0	0	17,518,063	17,518,063			17,518,063	17,518,063		27-Sep-07
0	0	18,209,547	18,209,547			18,209,547	18,209,547		27-Sep-07
0	0	8,013,414	8,013,414			8,013,414	8,013,414		27-Sep-07
0	0	28,138,507	28,138,507			28,138,507	28,138,507		27-Sep-07
0	0	2,361,151	2,361,151			2,361,151	2,361,151		27-Sep-07
0	0	124,245,154	124,225,142			124,245,154	124,225,142		27-Sep-07
0	0	51,537,764	51,537,764			51,537,764	51,537,764		27-Sep-07
0	0	95,707,731	95,707,731			95,707,731	95,707,731		27-Sep-07
0	0	0	0	7,500,000,000	6,500,000,000	-7,500,000,000	-6,500,000,000	0	27-Sep-07
0	0	31,630,273	31,630,273			31,630,273	31,630,273		27-Sep-07
0	0	918,741	918,741			918,741	918,741		27-Sep-07
0	0	211,288	211,288			211,288	211,288		27-Sep-07
0	0	1,776,805	1,776,805			1,776,805	1,776,805		27-Sep-07
0	0	7,101,279	7,101,279			7,101,279	7,101,279		27-Sep-07
0	0	21	21			21	21		27-Sep-07
0	0	437,830	437,830			437,830	437,830		27-Sep-07
0	0	179,851	179,851			179,851	179,851		27-Sep-07
0	0	141,920	141,920			141,920	141,920		27-Sep-07
0	0	21,488,003	21,488,003			21,488,003	21,488,003		27-Sep-07
0	0	420,000	420,000			420,000	420,000		27-Sep-07
0	0	20	20			20	20		27-Sep-07
0	0	23,708,915	23,708,915	0	0	23,708,915	23,708,915	0	27-Sep-07
0	0	94,750,297	94,706,460			94,750,297	94,706,460		27-Sep-07
0	0	2,724,434	0			2,724,434	0		27-Sep-07
0	0	4,750,926	4,750,926			4,750,926	4,750,926		27-Sep-07
0	0	6,244,905	6,244,905			6,244,905	6,244,905		27-Sep-07
0	0	338,577	0			338,577	0		27-Sep-07
0	0	268,954	268,954			268,954	268,954		27-Sep-07
0	0	862,880	862,880			862,880	862,880		27-Sep-07
0	0	271,367	271,367			271,367	271,367		27-Sep-07
0	0	5,304,804	1,579,514			5,304,804	1,579,514		27-Sep-07
0	0	51,974	51,974			51,974	51,974		27-Sep-07
0	0	4,289,051	2,888,134			4,289,051	2,888,134		27-Sep-07
0	0	106,200	106,200			106,200	106,200		27-Sep-07
0	0	575,775	0			575,775	0		27-Sep-07
0	0	143,835	143,835			143,835	143,835		27-Sep-07
0	0	4,807,702	4,807,702			4,807,702	4,807,702		27-Sep-07
0	0	121,249,271	121,249,271	0	0	121,249,271	121,249,271	0	27-Sep-07
0	0	3,926,872	3,926,872			3,926,872	3,926,872		27-Sep-07
0	0	1,483,229	1,483,229			1,483,229	1,483,229		27-Sep-07
0	0	2,063,579	2,063,579			2,063,579	2,063,579		27-Sep-07
0	0	1,779,245	1,779,245			1,779,245	1,779,245		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,812,942	1,812,942			1,812,942	1,812,942		27-Sep-07
0	0	3,151,141	3,151,141			3,151,141	3,151,141		27-Sep-07
0	0	34,613,867	17,669,077			34,613,867	17,669,077		27-Sep-07
0	0	215,273,446	160,431,142			215,273,446	160,431,142		27-Sep-07
0	0	690,810,195	645,854,377	0	0	690,810,195	645,854,377	0	27-Sep-07
0	0	404,265,583	404,257,218			404,265,583	404,257,218		27-Sep-07
0	0	75,245,058	3,357,736			75,245,058	3,357,736		27-Sep-07
0	0	195,507,991	0			195,507,991	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	153,963,905	153,963,779			153,963,905	153,963,779		27-Sep-07
0	0	8,990,097	8,990,097	0	0	8,990,097	8,990,097	0	27-Sep-07
0	0	2,064,760,000	2,064,760,000	0	0	2,064,760,000	2,064,760,000	0	27-Sep-07
0	0	922,698,979	922,698,979			922,698,979	922,698,979		27-Sep-07
0	0	79,332,341	79,332,341	0	0	79,332,341	79,332,341	0	27-Sep-07
0	0	2,049,018,579	2,049,018,579			2,049,018,579	2,049,018,579		27-Sep-07
0	0	1,340,634,403	1,340,634,403			1,340,634,403	1,340,634,403		27-Sep-07
0	0	172,918,774	172,918,774			172,918,774	172,918,774		27-Sep-07
0	0	2,030,305,274	2,030,305,274	0	0	2,030,305,274	2,030,305,274	0	27-Sep-07
0	0	25,680,075	25,680,075			25,680,075	25,680,075		27-Sep-07
0	0	101,666,493	101,666,493			101,666,493	101,666,493		27-Sep-07
0	0	33,690,347	33,690,347			33,690,347	33,690,347		27-Sep-07
0	0	17,640,787	17,640,787			17,640,787	17,640,787		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	81,635,278	81,635,278			81,635,278	81,635,278		27-Sep-07
0	0	40,972,312	40,972,312			40,972,312	40,972,312		27-Sep-07
0	0	225,678	225,678			225,678	225,678		27-Sep-07
0	0	6,031,972	0			6,031,972	0		27-Sep-07
0	0	233,863,945	233,863,945			233,863,945	233,863,945		27-Sep-07
0	0	915,279	915,279			915,279	915,279		27-Sep-07
0	0	1,489,256,279	1,489,256,279			1,489,256,279	1,489,256,279		27-Sep-07
0	0	295,136,099	276,034,370			295,136,099	276,034,370		27-Sep-07
0	0	1,015,903,752	1,015,903,752			1,015,903,752	1,015,903,752		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,967,481	0			2,967,481	0		27-Sep-07
0	0	7,774,807	0			7,774,807	0		27-Sep-07
0	0	150,767,027	0			150,767,027	0		27-Sep-07
0	0	145,397,163	145,397,163			145,397,163	145,397,163		27-Sep-07
0	0	10,377,016	7,771,097			10,377,016	7,771,097		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	4,679,658	4,679,658			4,679,658	4,679,658		27-Sep-07
0	0	871,000,000	871,000,000	0	0	871,000,000	871,000,000	0	27-Sep-07
0	0	1,697,062,655	1,697,062,655			1,697,062,655	1,697,062,655		27-Sep-07
0	0	355,255,192	355,255,192			355,255,192	355,255,192		27-Sep-07
0	0	82,845,310	82,845,310			82,845,310	82,845,310		27-Sep-07
0	0	172,505,911	172,505,911			172,505,911	172,505,911		27-Sep-07
0	0	95,790,312	95,790,312			95,790,312	95,790,312		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	117,445,032	117,445,032			117,445,032	117,445,032		27-Sep-07
0	0	100,963,333	100,963,333			100,963,333	100,963,333		27-Sep-07
0	0	146,402,834	146,402,834			146,402,834	146,402,834		27-Sep-07
0	0	31,663,059	31,663,059			31,663,059	31,663,059		27-Sep-07
0	0	1,314,214,584	1,314,214,584			1,314,214,584	1,314,214,584		27-Sep-07
0	0	59,978,329	59,978,329			59,978,329	59,978,329		27-Sep-07
0	0	11,489,591	11,489,591			11,489,591	11,489,591		27-Sep-07
0	0	4,708,622	4,708,622			4,708,622	4,708,622		27-Sep-07
0	0	1,390,937	1,390,937			1,390,937	1,390,937		27-Sep-07
0	0	4,594,412	4,594,412			4,594,412	4,594,412		27-Sep-07
0	0	170,110,967	170,110,967			170,110,967	170,110,967		27-Sep-07
0	0	201,305,440	201,305,440			201,305,440	201,305,440		27-Sep-07
0	0	107,738,951	107,738,951			107,738,951	107,738,951		27-Sep-07
0	0	218,976,376	218,976,376			218,976,376	218,976,376		27-Sep-07
0	0	7,830,258	7,830,258			7,830,258	7,830,258		27-Sep-07
0	0	13,428,747	13,428,747	0	0	13,428,747	13,428,747	0	27-Sep-07
0	0	38,074,561	38,074,561	0	0	38,074,561	38,074,561	0	27-Sep-07
0	0	260,493,546	260,493,546			260,493,546	260,493,546		27-Sep-07
0	0	9,604,556	9,604,556	0	0	9,604,556	9,604,556	0	27-Sep-07
0	0	-4,320,987	-4,320,987	0	0	-4,320,987	-4,320,987	0	27-Sep-07
0	0	58,517,328	58,517,328			58,517,328	58,517,328		27-Sep-07
0	0	6,193,513	6,193,513			6,193,513	6,193,513		27-Sep-07
0	0	615,339,430	615,339,430			615,339,430	615,339,430		27-Sep-07
0	0	155,718,870	155,718,870			155,718,870	155,718,870		27-Sep-07
0	0	354,104,823	354,104,823			354,104,823	354,104,823		27-Sep-07
0	0	28,186,400	28,186,400			28,186,400	28,186,400		27-Sep-07
0	0	25,311,877	25,311,877			25,311,877	25,311,877		27-Sep-07
0	0	26,383,807	26,383,807			26,383,807	26,383,807		27-Sep-07
0	0	659,103,808	659,103,808			659,103,808	659,103,808		27-Sep-07
0	0	198,560,000	198,560,000	0	0	198,560,000	198,560,000	0	27-Sep-07
0	0	0	0	32,575,000,000	32,000,000,000	-32,575,000,000	-32,000,000,000	0	27-Sep-07
0	0	2,078,260,000	2,078,260,000	0	0	2,078,260,000	2,078,260,000	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	47,940,075	47,940,075			47,940,075	47,940,075		27-Sep-07
0	0	227,658,275	227,658,275			227,658,275	227,658,275		27-Sep-07
0	0	19,246,054	19,246,054			19,246,054	19,246,054		27-Sep-07
0	0	9,872,118	9,872,118			9,872,118	9,872,118		27-Sep-07
0	0	161,798,287	161,798,287			161,798,287	161,798,287		27-Sep-07
0	0	76,288,583	76,288,583			76,288,583	76,288,583		27-Sep-07
0	0	477,301,410	477,301,410			477,301,410	477,301,410		27-Sep-07
0	0	146,801,755	146,801,755			146,801,755	146,801,755		27-Sep-07
0	0	287,956,104	287,956,104			287,956,104	287,956,104		27-Sep-07
0	0	13,588,531	13,588,531			13,588,531	13,588,531		27-Sep-07
0	0	176,949,624	176,949,624			176,949,624	176,949,624		27-Sep-07
0	0	1,189,683,292	1,189,683,292			1,189,683,292	1,189,683,292		27-Sep-07
0	0	9,724,515	9,724,515			9,724,515	9,724,515		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	988,912,595	988,912,595			988,912,595	988,912,595		27-Sep-07
0	0	242,506,491	242,506,491			242,506,491	242,506,491		27-Sep-07
0	0	39,615,124	39,615,124			39,615,124	39,615,124		27-Sep-07
0	0	36,910,256	36,910,256			36,910,256	36,910,256		27-Sep-07
0	0	412,554,253	412,554,253			412,554,253	412,554,253		27-Sep-07
0	0	190,714,249	190,714,249			190,714,249	190,714,249		27-Sep-07
0	0	200,837,016	200,837,016			200,837,016	200,837,016		27-Sep-07
0	0	91,638,618	91,638,618			91,638,618	91,638,618		27-Sep-07
0	0	5,252,172	5,252,172			5,252,172	5,252,172		27-Sep-07
0	0	50,615,955	0			50,615,955	0		27-Sep-07
0	0	68,621,009	68,621,009			68,621,009	68,621,009		27-Sep-07
0	0	214,406,800	214,406,800			214,406,800	214,406,800		27-Sep-07
0	0	11,675,923	11,675,923			11,675,923	11,675,923		27-Sep-07
0	0	99,645,633	99,645,633			99,645,633	99,645,633		27-Sep-07
0	0	118,350,481	118,350,481			118,350,481	118,350,481		27-Sep-07
0	0	282,575,501	282,575,501			282,575,501	282,575,501		27-Sep-07
0	0	453,222,382	453,222,382			453,222,382	453,222,382		27-Sep-07
0	0	164,199,684	164,199,684			164,199,684	164,199,684		27-Sep-07
0	0	16,884,504	16,884,504			16,884,504	16,884,504		27-Sep-07
0	0	22,633,621	22,633,621			22,633,621	22,633,621		27-Sep-07
0	0	211,099,115	211,099,115	0	0	211,099,115	211,099,115	0	27-Sep-07
0	0	161,997,907	161,997,907			161,997,907	161,997,907		27-Sep-07
0	0	51,621,914	51,621,914			51,621,914	51,621,914		27-Sep-07
0	0	85,327,487	85,327,487			85,327,487	85,327,487		27-Sep-07
0	0	40,831,902	40,831,902			40,831,902	40,831,902		27-Sep-07
0	0	101,730,247	101,730,247			101,730,247	101,730,247		27-Sep-07
0	0	13,863,058	13,863,058			13,863,058	13,863,058		27-Sep-07
0	0	449,017,756	449,017,756			449,017,756	449,017,756		27-Sep-07
0	0	57,821,229	57,821,229			57,821,229	57,821,229		27-Sep-07
0	0	50,958,002	50,958,002			50,958,002	50,958,002		27-Sep-07
0	0	190,128,848	190,127,386			190,128,848	190,127,386		27-Sep-07
0	0	1,392,462	1,392,462			1,392,462	1,392,462		27-Sep-07
0	0	830,928	830,928			830,928	830,928		27-Sep-07
0	0	108,681	108,681			108,681	108,681		27-Sep-07
0	0	12,840,000	12,840,000	0	0	12,840,000	12,840,000	0	27-Sep-07
0	0	43,108,055	43,108,055			43,108,055	43,108,055		27-Sep-07
0	0	28,137,282	28,137,282			28,137,282	28,137,282		27-Sep-07
0	0	247,453,444	247,453,444			247,453,444	247,453,444		27-Sep-07
0	0	231,330,194	231,330,194			231,330,194	231,330,194		27-Sep-07
0	0	6,494,432	6,494,432			6,494,432	6,494,432		27-Sep-07
0	0	57,838,866	57,838,866			57,838,866	57,838,866		27-Sep-07
0	0	29,473,004	29,473,004			29,473,004	29,473,004		27-Sep-07
0	0	6,682,168	6,682,168			6,682,168	6,682,168		27-Sep-07
0	0	707,340,148	707,340,148			707,340,148	707,340,148		27-Sep-07
0	0	93,936,293	93,936,293	0	0	93,936,293	93,936,293	0	27-Sep-07
0	89,801,883	89,801,883	0	0	0	89,801,883	0	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	320,517,529	320,517,529	0	0	320,517,529	320,517,529	0	27-Sep-07
0	0	2,308,465,485	2,308,465,485	0	0	2,308,465,485	2,308,465,485	0	27-Sep-07
0	0	954,645	954,645	0	0	954,645	954,645	0	27-Sep-07
0	0	50,212,049	0			50,212,049	0		27-Sep-07
0	0	5,962,500	5,962,500			5,962,500	5,962,500		27-Sep-07
0	0	9,169,601	9,169,601			9,169,601	9,169,601		27-Sep-07
0	0	58,921,610	58,921,610			58,921,610	58,921,610		27-Sep-07
0	0	3,545,033	3,545,033			3,545,033	3,545,033		27-Sep-07
0	0	502,331,540	502,331,540			502,331,540	502,331,540		27-Sep-07
0	0	9,423,117	9,423,117			9,423,117	9,423,117		27-Sep-07
0	0	24,680,526	24,680,526			24,680,526	24,680,526		27-Sep-07
0	0	291,463,547	291,463,547	0	0	291,463,547	291,463,547	0	27-Sep-07
0	0	1,123	1,123			1,123	1,123		27-Sep-07
0	0	21,107	21,107			21,107	21,107		27-Sep-07
0	0	195,305,037	128,699,584	0	0	195,305,037	128,699,584	0	27-Sep-07
0	0	33,224,977	33,224,703			33,224,977	33,224,703		27-Sep-07
0	0	3,003,676	3,003,676			3,003,676	3,003,676		27-Sep-07
0	0	12,049,502	12,049,502			12,049,502	12,049,502		27-Sep-07
0	0	11	11			11	11		27-Sep-07
0	0	438,150,804	375,239,759			438,150,804	375,239,759		27-Sep-07
0	0	6,033,054	6,033,054			6,033,054	6,033,054		27-Sep-07
0	0	44,954,587	8,360,293			44,954,587	8,360,293		27-Sep-07
0	0	4,725	4,725			4,725	4,725		27-Sep-07
0	0	70,833,398	45,800,324			70,833,398	45,800,324		27-Sep-07
0	0	17,765	17,765			17,765	17,765		27-Sep-07
0	0	32,621	32,621			32,621	32,621		27-Sep-07
0	0	21	21			21	21		27-Sep-07
0	0	3,861,500	3,861,500			3,861,500	3,861,500		27-Sep-07
0	0	298,704,250	283,375,371			298,704,250	283,375,371		27-Sep-07
0	0	105,048,984	101,512,767			105,048,984	101,512,767		27-Sep-07
0	0	569,246,139	569,246,139			569,246,139	569,246,139		27-Sep-07
0	0	202,992,918	202,992,918			202,992,918	202,992,918		27-Sep-07
0	0	10,452,829,380	10,450,182,775	0	0	10,452,829,380	10,450,182,775	0	27-Sep-07
0	0	-512,954	-512,954	0	0	-512,954	-512,954	0	27-Sep-07
0	0	391,837,519	343,283,006			391,837,519	343,283,006		27-Sep-07
0	0	28,022	28,022			28,022	28,022		27-Sep-07
0	0	27,668	27,668			27,668	27,668		27-Sep-07
0	0	299,027	299,027			299,027	299,027		27-Sep-07
0	0	336,500	336,500			336,500	336,500		27-Sep-07
0	0	864,237,010	864,237,010			864,237,010	864,237,010		27-Sep-07
0	0	48	48			48	48		27-Sep-07
0	0	712,974,904	691,369,307			712,974,904	691,369,307		27-Sep-07
0	0	35,249,216	35,249,216			35,249,216	35,249,216		27-Sep-07
0	0	223,733,923	85,969,203			223,733,923	85,969,203		27-Sep-07
0	0	282,367,382	201,055,996			282,367,382	201,055,996		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,717,092	0			3,717,092	0		27-Sep-07
0	0	138,328,409	138,328,409			138,328,409	138,328,409		27-Sep-07
0	0	5,450	0			5,450	0		27-Sep-07
0	0	34,489,181	34,489,181			34,489,181	34,489,181		27-Sep-07
0	0	965	965			965	965		27-Sep-07
0	0	2,152,806,475	2,152,806,475			2,152,806,475	2,152,806,475		27-Sep-07
0	0	637,385,942	637,385,942	0	0	637,385,942	637,385,942	0	27-Sep-07
0	0	303,057,713	303,057,713			303,057,713	303,057,713		27-Sep-07
0	0	10,222,003	0			10,222,003	0		27-Sep-07
0	0	43,195	43,195			43,195	43,195		27-Sep-07
0	0	11,408,406	11,408,406			11,408,406	11,408,406		27-Sep-07
0	0	1,027,465,790	1,027,465,790	0	0	1,027,465,790	1,027,465,790	0	27-Sep-07
0	0	24,928,545	24,928,545			24,928,545	24,928,545		27-Sep-07
0	0	479,332,891	309,740,572			479,332,891	309,740,572		27-Sep-07
0	0	984,203,171	937,738,184			984,203,171	937,738,184		27-Sep-07
0	0	1,279,361,660	1,107,446,158			1,279,361,660	1,107,446,158		27-Sep-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	27-Sep-07
0	0	3,371,584	3,371,584			3,371,584	3,371,584		27-Sep-07
0	0	132,965,799	132,965,799	0	0	132,965,799	132,965,799	0	27-Sep-07
0	0	12,500,000	12,500,000			12,500,000	12,500,000		27-Sep-07
0	0	8	0			8	0		27-Sep-07
0	0	90,676	90,676			90,676	90,676		27-Sep-07
0	0	3,318,949	3,318,949			3,318,949	3,318,949		27-Sep-07
0	0	171,427,555	0			171,427,555	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	75,908,108	75,908,108			75,908,108	75,908,108		27-Sep-07
0	0	893,116	893,116			893,116	893,116		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	44,131	44,131			44,131	44,131		27-Sep-07
0	0	15,338,959	0			15,338,959	0		27-Sep-07
0	0	12,060,717	0			12,060,717	0		27-Sep-07
0	0	3,950	3,950			3,950	3,950		27-Sep-07
0	0	328,449,079	328,449,079	0	0	328,449,079	328,449,079	0	27-Sep-07
0	0	2,986,466	2,986,466			2,986,466	2,986,466		27-Sep-07
0	0	1,276,236	1,276,236			1,276,236	1,276,236		27-Sep-07
0	0	30,417,765	30,417,765			30,417,765	30,417,765		27-Sep-07
0	0	252,796,590	252,796,590			252,796,590	252,796,590		27-Sep-07
0	0	7,329,448	7,329,448			7,329,448	7,329,448		27-Sep-07
0	0	1,849,628	1,849,628			1,849,628	1,849,628		27-Sep-07
0	0	20,000,003	20,000,003			20,000,003	20,000,003		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	64,735,499	64,735,499			64,735,499	64,735,499		27-Sep-07
0	0	3	3			3	3		27-Sep-07
0	0	17	17			17	17		27-Sep-07
0	0	214,674,601	214,674,601			214,674,601	214,674,601		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	856,306	856,306			856,306	856,306		27-Sep-07
0	0	32,274,032	17,737,030			32,274,032	17,737,030		27-Sep-07
0	0	160,706,562	0			160,706,562	0		27-Sep-07
0	0	1,602,530	1,602,530			1,602,530	1,602,530		27-Sep-07
0	0	309,216,974	309,216,974	0	0	309,216,974	309,216,974	0	27-Sep-07
0	0	568,086,939	568,086,939			568,086,939	568,086,939		27-Sep-07
0	0	513,480,016	513,480,016			513,480,016	513,480,016		27-Sep-07
0	0	77,063,061	77,063,061			77,063,061	77,063,061		27-Sep-07
0	0	2,271,459	2,271,459			2,271,459	2,271,459		27-Sep-07
0	0	35,663	35,663			35,663	35,663		27-Sep-07
0	100,079,242	1,174,419,234	1,074,339,992	0	0	1,174,419,234	1,074,339,992	0	27-Sep-07
0	0	296,202,630	296,202,630	0	0	296,202,630	296,202,630	0	27-Sep-07
0	0	1,094,360,670	1,094,360,670	0	0	1,094,360,670	1,094,360,670	0	27-Sep-07
0	0	667,687,382	667,687,382	0	0	667,687,382	667,687,382	0	27-Sep-07
0	0	1,791,142,414	1,791,142,414	0	0	1,791,142,414	1,791,142,414	0	27-Sep-07
0	0	187,547,370	187,547,370	0	0	187,547,370	187,547,370	0	27-Sep-07
0	0	23,027,931	23,027,931			23,027,931	23,027,931		27-Sep-07
0	0	16,528,892	16,528,892			16,528,892	16,528,892		27-Sep-07
0	0	7,358,026	7,358,026			7,358,026	7,358,026		27-Sep-07
0	0	298,937,237	298,937,237			298,937,237	298,937,237		27-Sep-07
0	0	2,971,567	2,971,567			2,971,567	2,971,567		27-Sep-07
0	0	5,423,108	5,423,108			5,423,108	5,423,108		27-Sep-07
0	0	17,075,400	17,075,400			17,075,400	17,075,400		27-Sep-07
0	0	19,793,219	19,793,219			19,793,219	19,793,219		27-Sep-07
0	0	255,136,207	255,136,207			255,136,207	255,136,207		27-Sep-07
0	0	107,750,711	107,750,711			107,750,711	107,750,711		27-Sep-07
0	0	247,570,409	247,570,409			247,570,409	247,570,409		27-Sep-07
0	0	133,926,264	133,926,264			133,926,264	133,926,264		27-Sep-07
0	0	5,818,068	5,818,068			5,818,068	5,818,068		27-Sep-07
0	0	52,250,570	52,250,570			52,250,570	52,250,570		27-Sep-07
0	0	185,581,501	185,581,501			185,581,501	185,581,501		27-Sep-07
0	0	4,491,012	4,491,012			4,491,012	4,491,012		27-Sep-07
0	0	390,466	390,466			390,466	390,466		27-Sep-07
0	0	699	699			699	699		27-Sep-07
0	0	58,066	58,066			58,066	58,066		27-Sep-07
0	0	5,748	5,748			5,748	5,748		27-Sep-07
0	0	11,179,358	11,179,358			11,179,358	11,179,358		27-Sep-07
0	0	11,249,525	11,249,525			11,249,525	11,249,525		27-Sep-07
0	0	24,933,422	24,933,422			24,933,422	24,933,422		27-Sep-07
0	0	5,338,744	5,338,744			5,338,744	5,338,744		27-Sep-07
0	0	15,597,133	15,597,133			15,597,133	15,597,133		27-Sep-07
0	0	35,660,068	35,660,068			35,660,068	35,660,068		27-Sep-07
0	0	4,578,285	4,578,285			4,578,285	4,578,285		27-Sep-07
0	0	903,958	903,958			903,958	903,958		27-Sep-07
0	0	31	31			31	31		27-Sep-07
0	0	1	1			1	1		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	3,856	3,856			3,856	3,856		27-Sep-07
0	0	67,398,391	67,398,391			67,398,391	67,398,391		27-Sep-07
0	0	208,997	208,997			208,997	208,997		27-Sep-07
0	0	60,853,823	60,853,823			60,853,823	60,853,823		27-Sep-07
0	0	29,088,767	29,088,767			29,088,767	29,088,767		27-Sep-07
0	0	2,977	2,977			2,977	2,977		27-Sep-07
0	0	42,604,893	42,604,893			42,604,893	42,604,893		27-Sep-07
0	0	2,153,391	2,153,391			2,153,391	2,153,391		27-Sep-07
0	0	189,277,328	189,277,328			189,277,328	189,277,328		27-Sep-07
0	0	99,751,081	0			99,751,081	0		27-Sep-07
0	0	822,310	822,310			822,310	822,310		27-Sep-07
0	0	83,101,644	83,101,644			83,101,644	83,101,644		27-Sep-07
0	0	4,588,030	4,588,030			4,588,030	4,588,030		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	267	267			267	267		27-Sep-07
0	0	75,612	75,612			75,612	75,612		27-Sep-07
0	0	125,622	125,622			125,622	125,622		27-Sep-07
0	0	6,683,579	6,683,579			6,683,579	6,683,579		27-Sep-07
0	0	34,510,991	34,510,991			34,510,991	34,510,991		27-Sep-07
0	0	265,827	265,827			265,827	265,827		27-Sep-07
0	0	1,231,840	1,231,840			1,231,840	1,231,840		27-Sep-07
0	0	3,904	3,904			3,904	3,904		27-Sep-07
0	0	202,749,346	202,749,346			202,749,346	202,749,346		27-Sep-07
0	0	26,531,617	26,531,608			26,531,617	26,531,608		27-Sep-07
0	0	1,279,830,421	1,279,830,421			1,279,830,421	1,279,830,421		27-Sep-07
0	0	1,204,846	1,204,846			1,204,846	1,204,846		27-Sep-07
0	0	33,258,676	33,258,676			33,258,676	33,258,676		27-Sep-07
0	0	25,909,084	25,909,084	0	0	25,909,084	25,909,084	0	27-Sep-07
0	0	46,469,657	46,469,657			46,469,657	46,469,657		27-Sep-07
0	0	24,488,150	24,488,150	0	0	24,488,150	24,488,150	0	27-Sep-07
0	0	729,054,030	729,054,030	0	0	729,054,030	729,054,030	0	27-Sep-07
0	0	2,859,702,128	2,859,702,128	0	0	2,859,702,128	2,859,702,128	0	27-Sep-07
0	0	312,395,163	312,395,163	0	0	312,395,163	312,395,163	0	27-Sep-07
0	0	3,366,418	3,366,418			3,366,418	3,366,418		27-Sep-07
0	0	106,172	106,172			106,172	106,172		27-Sep-07
0	0	42,020,631	42,020,631	0	0	42,020,631	42,020,631	0	27-Sep-07
0	0	166,346	166,346			166,346	166,346		27-Sep-07
0	0	485,553	485,553			485,553	485,553		27-Sep-07
0	0	23,750,003	23,750,003			23,750,003	23,750,003		27-Sep-07
0	0	726,693,221	726,693,221			726,693,221	726,693,221		27-Sep-07
0	0	0	0	56,125,000,000	49,500,000,000	-56,125,000,000	-49,500,000,000	0	27-Sep-07
0	0	6,712,867,148	6,712,867,148	0	0	6,712,867,148	6,712,867,148	0	27-Sep-07
0	0	60,856,549	60,856,549	0	0	60,856,549	60,856,549	0	27-Sep-07
0	0	151,766,762	151,766,762			151,766,762	151,766,762		27-Sep-07
0	0	70,413,841	70,413,841			70,413,841	70,413,841		27-Sep-07
0	0	20,433,079	20,433,079			20,433,079	20,433,079		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	57,518,858	57,518,858			57,518,858	57,518,858		27-Sep-07
0	0	194,952	194,952			194,952	194,952		27-Sep-07
0	0	26,468,268	26,468,268			26,468,268	26,468,268		27-Sep-07
0	0	63,918,036	63,918,036	0	0	63,918,036	63,918,036	0	27-Sep-07
0	0	3,509,686	3,509,686			3,509,686	3,509,686		27-Sep-07
0	0	2,169,988	2,169,988			2,169,988	2,169,988		27-Sep-07
0	0	175,669	175,669			175,669	175,669		27-Sep-07
0	0	472,862,562	472,862,562			472,862,562	472,862,562		27-Sep-07
0	0	3,539,434	3,539,434			3,539,434	3,539,434		27-Sep-07
0	0	31,523	31,523			31,523	31,523		27-Sep-07
0	0	87,612,252	87,612,252			87,612,252	87,612,252		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	510,356,705	510,356,705			510,356,705	510,356,705		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	37,683,943	37,683,943			37,683,943	37,683,943		27-Sep-07
0	0	73,021	73,021			73,021	73,021		27-Sep-07
0	0	47,344,616	47,344,616			47,344,616	47,344,616		27-Sep-07
0	0	1,969,709	1,969,709			1,969,709	1,969,709		27-Sep-07
0	0	206,893	206,893			206,893	206,893		27-Sep-07
0	0	11,303	11,303			11,303	11,303		27-Sep-07
0	0	213,172,214	213,172,214			213,172,214	213,172,214		27-Sep-07
0	0	4	4			4	4		27-Sep-07
0	0	15,761,783	15,761,783			15,761,783	15,761,783		27-Sep-07
0	0	428,932,097	428,932,097			428,932,097	428,932,097		27-Sep-07
0	0	4,487,604	4,487,604			4,487,604	4,487,604		27-Sep-07
0	0	15,772,554	15,772,554			15,772,554	15,772,554		27-Sep-07
0	0	3	3			3	3		27-Sep-07
0	0	103,569,613	103,569,613			103,569,613	103,569,613		27-Sep-07
0	0	188,866,409	188,866,409			188,866,409	188,866,409		27-Sep-07
0	0	4,355,362	4,355,362			4,355,362	4,355,362		27-Sep-07
0	0	2,222,267	2,222,267			2,222,267	2,222,267		27-Sep-07
0	0	46,606,360	46,606,360			46,606,360	46,606,360		27-Sep-07
0	0	398,981,451	393,131,010	0	0	398,981,451	393,131,010	0	27-Sep-07
0	0	3,047	3,047			3,047	3,047		27-Sep-07
0	0	83,230,779	83,230,779			83,230,779	83,230,779		27-Sep-07
0	0	1,814	1,814			1,814	1,814		27-Sep-07
0	0	453,572,082	453,572,082	0	0	453,572,082	453,572,082	0	27-Sep-07
0	0	483,640,466	483,640,466	0	0	483,640,466	483,640,466	0	27-Sep-07
0	0	11,772,370	11,772,370	0	0	11,772,370	11,772,370	0	27-Sep-07
0	0	12,452,717	0			12,452,717	0		27-Sep-07
0	0	53,134,694	53,134,694			53,134,694	53,134,694		27-Sep-07
0	0	226,364,295	226,364,295			226,364,295	226,364,295		27-Sep-07
0	0	108,278,436	108,278,436			108,278,436	108,278,436		27-Sep-07
0	0	296,163,177	296,163,177			296,163,177	296,163,177		27-Sep-07
0	0	156,247,252	156,247,252			156,247,252	156,247,252		27-Sep-07
0	0	135,186,994	129,473,395			135,186,994	129,473,395		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	582,319,973	578,657,409			582,319,973	578,657,409		27-Sep-07
0	0	135,787,302	97,989,643			135,787,302	97,989,643		27-Sep-07
0	0	48,773,082	48,773,082			48,773,082	48,773,082		27-Sep-07
0	0	125,070,833	125,070,833			125,070,833	125,070,833		27-Sep-07
0	0	395,831,591	395,831,591			395,831,591	395,831,591		27-Sep-07
0	0	389,170,974	389,170,974			389,170,974	389,170,974		27-Sep-07
0	0	49,135,829	49,135,829			49,135,829	49,135,829		27-Sep-07
0	0	3,011,458	3,011,458			3,011,458	3,011,458		27-Sep-07
0	0	277,127,857	277,127,857			277,127,857	277,127,857		27-Sep-07
0	0	117,651,168	117,651,168			117,651,168	117,651,168		27-Sep-07
0	0	12,504	12,504			12,504	12,504		27-Sep-07
0	0	101,523,897	101,523,897			101,523,897	101,523,897		27-Sep-07
0	0	352,671,769	352,671,769			352,671,769	352,671,769		27-Sep-07
0	0	39,287,612	39,287,612			39,287,612	39,287,612		27-Sep-07
0	0	17,167,059	17,167,059			17,167,059	17,167,059		27-Sep-07
0	0	122,652,524	122,652,524			122,652,524	122,652,524		27-Sep-07
0	0	371,476,039	371,476,039			371,476,039	371,476,039		27-Sep-07
0	0	24,104,969	24,104,969			24,104,969	24,104,969		27-Sep-07
0	0	904	904			904	904		27-Sep-07
0	0	1,790,483	1,790,483			1,790,483	1,790,483		27-Sep-07
0	0	3,403	3,403			3,403	3,403		27-Sep-07
0	0	23,365,830	23,365,830			23,365,830	23,365,830		27-Sep-07
0	0	100	100			100	100		27-Sep-07
0	0	128,619,942	128,619,942			128,619,942	128,619,942		27-Sep-07
0	0	21,076,016	21,076,016			21,076,016	21,076,016		27-Sep-07
0	0	192,810,796	88,394,857			192,810,796	88,394,857		27-Sep-07
0	0	41,053,420	41,053,420			41,053,420	41,053,420		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	154,790,237	125,489,726			154,790,237	125,489,726		27-Sep-07
0	0	103	103			103	103		27-Sep-07
0	0	94,642,986	94,642,986			94,642,986	94,642,986		27-Sep-07
0	0	37,780,037	37,780,037			37,780,037	37,780,037		27-Sep-07
0	0	17,099,455	17,099,455			17,099,455	17,099,455		27-Sep-07
0	0	131,404,686	131,404,686			131,404,686	131,404,686		27-Sep-07
0	0	8,372	8,372			8,372	8,372		27-Sep-07
0	0	1,691,554	1,691,554			1,691,554	1,691,554		27-Sep-07
0	0	11	11			11	11		27-Sep-07
0	0	655,149	655,149			655,149	655,149		27-Sep-07
0	0	200	200			200	200		27-Sep-07
0	0	1,892,565	1,892,565			1,892,565	1,892,565		27-Sep-07
0	0	205,451	205,451			205,451	205,451		27-Sep-07
0	0	7,079,871	7,079,871			7,079,871	7,079,871		27-Sep-07
0	0	49,669,236	49,669,236			49,669,236	49,669,236		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,464,822,225	1,459,546,035			1,464,822,225	1,459,546,035		27-Sep-07
0	0	10,062,525	10,062,525			10,062,525	10,062,525		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	127,160,763	91,707,146			127,160,763	91,707,146		27-Sep-07
0	0	505,641	505,641			505,641	505,641		27-Sep-07
0	0	52,003,921	0			52,003,921	0		27-Sep-07
0	0	18,004,749	18,004,749			18,004,749	18,004,749		27-Sep-07
0	0	18,557,988	18,557,988			18,557,988	18,557,988		27-Sep-07
0	0	51,970,635	51,970,635			51,970,635	51,970,635		27-Sep-07
0	0	365,724,719	349,326,128			365,724,719	349,326,128		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	738,491,304	738,491,304			738,491,304	738,491,304		27-Sep-07
0	0	33,321,988	33,321,988			33,321,988	33,321,988		27-Sep-07
0	0	9,555	9,554			9,555	9,554		27-Sep-07
0	0	238,230,787	238,230,787			238,230,787	238,230,787		27-Sep-07
0	0	478,694,523	72,296,441			478,694,523	72,296,441		27-Sep-07
0	0	37,057	37,057			37,057	37,057		27-Sep-07
0	0	217,867	217,867	0	0	217,867	217,867	0	27-Sep-07
0	0	3,417,474	3,417,474			3,417,474	3,417,474		27-Sep-07
0	0	60,395,916	60,395,916			60,395,916	60,395,916		27-Sep-07
0	0	2,938,969	2,938,969			2,938,969	2,938,969		27-Sep-07
0	0	20,343,906	20,343,906			20,343,906	20,343,906		27-Sep-07
0	0	144,512,960	144,512,960			144,512,960	144,512,960		27-Sep-07
0	0	1,254,741,316	1,254,741,316			1,254,741,316	1,254,741,316		27-Sep-07
0	0	1,853,289	1,853,289			1,853,289	1,853,289		27-Sep-07
0	0	765,423,045	765,423,045			765,423,045	765,423,045		27-Sep-07
0	0	50,298,706	50,298,706			50,298,706	50,298,706		27-Sep-07
0	0	297,314,304	297,314,304			297,314,304	297,314,304		27-Sep-07
0	0	2,530,406	2,530,406			2,530,406	2,530,406		27-Sep-07
0	0	8,676,741	8,676,741			8,676,741	8,676,741		27-Sep-07
0	0	2,255,535,367	2,255,535,367			2,255,535,367	2,255,535,367		27-Sep-07
0	0	229,789	229,789			229,789	229,789		27-Sep-07
0	0	51	51			51	51		27-Sep-07
0	0	116,700	116,700			116,700	116,700		27-Sep-07
0	0	1,500,000	1,500,000	0	0	1,500,000	1,500,000	0	27-Sep-07
0	0	171,419,066	171,419,066	0	0	171,419,066	171,419,066	0	27-Sep-07
0	0	301,457	0			301,457	0		27-Sep-07
0	0	298,841,265	0			298,841,265	0		27-Sep-07
0	0	10,072,319	10,072,319	0	0	10,072,319	10,072,319	0	27-Sep-07
0	0	23,669,148	0			23,669,148	0		27-Sep-07
0	0	1,921,359	0			1,921,359	0		27-Sep-07
0	0	119,941,781	119,941,781	0	0	119,941,781	119,941,781	0	27-Sep-07
0	0	413,692	413,692	0	0	413,692	413,692	0	27-Sep-07
0	0	4,598,139	4,598,139	0	0	4,598,139	4,598,139	0	27-Sep-07
0	0	1,208,220	0			1,208,220	0		27-Sep-07
0	0	24,628,574	24,628,574	0	0	24,628,574	24,628,574	0	27-Sep-07
0	0	672,616,728	672,616,728	0	0	672,616,728	672,616,728	0	27-Sep-07
0	0	3,681,712	0			3,681,712	0		27-Sep-07
0	0	8,768,838	8,768,838			8,768,838	8,768,838		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1	1			1	1		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	21	21			21	21		27-Sep-07
0	0	5,414,297	5,414,297			5,414,297	5,414,297		27-Sep-07
0	0	600,000,000	600,000,000			600,000,000	600,000,000		27-Sep-07
0	0	699,788	699,788	0	0	699,788	699,788	0	27-Sep-07
0	0	305,621,232	305,621,232			305,621,232	305,621,232		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	53,827,723	53,827,723			53,827,723	53,827,723		27-Sep-07
0	0	12,274,773	12,274,773			12,274,773	12,274,773		27-Sep-07
0	0	4,394,590	4,394,590			4,394,590	4,394,590		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	0	0	1,550,000,000	1,500,000,000	-1,550,000,000	-1,500,000,000	0	27-Sep-07
0	0	15,698,699	15,698,699	0	0	15,698,699	15,698,699	0	27-Sep-07
0	0	926,506	926,506			926,506	926,506		27-Sep-07
0	0	1,842,916,071	1,834,814,724	0	0	1,842,916,071	1,834,814,724	0	27-Sep-07
0	0	12,358	12,358	0	0	12,358	12,358	0	27-Sep-07
0	0	28,488,010	28,028,396			28,488,010	28,028,396		27-Sep-07
0	0	6,329,929	6,329,929			6,329,929	6,329,929		27-Sep-07
0	0	975,825	975,825			975,825	975,825		27-Sep-07
0	0	0	0	4,939,000,000	1,862,000,000	-4,939,000,000	-1,862,000,000	0	27-Sep-07
0	0	63,484,470	63,484,470	0	0	63,484,470	63,484,470	0	27-Sep-07
0	0	20,782,118	0	0	0	20,782,118	0	0	27-Sep-07
0	0	32,601,565	32,601,565	0	0	32,601,565	32,601,565	0	27-Sep-07
0	0	0	0	500,000,000	500,000,000	-500,000,000	-500,000,000	0	27-Sep-07
0	0	163,903,843	163,903,843			163,903,843	163,903,843		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,202,120	2,202,120	0	0	2,202,120	2,202,120	0	27-Sep-07
0	0	5,597,435	5,581,333	0	0	5,597,435	5,581,333	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	48,478,363	17,690,706	0	0	48,478,363	17,690,706	0	27-Sep-07
0	0	465,001,678	113,928,707			465,001,678	113,928,707		27-Sep-07
0	0	104,933,011	7,351,519			104,933,011	7,351,519		27-Sep-07
0	0	2,567,828,625	1,133,455,825	0	0	2,567,828,625	1,133,455,825	0	27-Sep-07
0	0	595,497,768	232,727,439	0	0	595,497,768	232,727,439	0	27-Sep-07
0	0	6,652,940,342	3,175,658,578			6,652,940,342	3,175,658,578		27-Sep-07
0	0	4,293,167	0			4,293,167	0		27-Sep-07
0	0	1,587,534,923	1,024,826,045	0	0	1,587,534,923	1,024,826,045	0	27-Sep-07
0	0	6,239,136,055	2,587,645,373			6,239,136,055	2,587,645,373		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	282,682,522	208,573,693			282,682,522	208,573,693		27-Sep-07
0	0	243,553,754	129,792,934			243,553,754	129,792,934		27-Sep-07
0	0	104,419,393	17,227,599			104,419,393	17,227,599		27-Sep-07
0	0	61,320,238	61,320,238	0	0	61,320,238	61,320,238	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	-377,277,296	-377,277,296	0	0	-377,277,296	-377,277,296	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	16,000,000,000	7,500,000,000	-16,000,000,000	-7,500,000,000	0	27-Sep-07
0	0	57,655,718	57,655,718			57,655,718	57,655,718		27-Sep-07
0	0	-20,782,118	0	0	0	-20,782,118	0	0	27-Sep-07
0	0	13,320,851	13,320,851	0	0	13,320,851	13,320,851	0	27-Sep-07
0	0	211,771,365	211,771,365	0	0	211,771,365	211,771,365	0	27-Sep-07
0	0	227,633,042	227,633,042	0	0	227,633,042	227,633,042	0	27-Sep-07
0	0	2,500,009	2,500,009	0	0	2,500,009	2,500,009	0	27-Sep-07
0	0	174,986,419	166,378,976			174,986,419	166,378,976		27-Sep-07
0	0	16,996,286	8,563,165			16,996,286	8,563,165		27-Sep-07
0	0	63,409,318	63,409,318			63,409,318	63,409,318		27-Sep-07
0	0	403,437,338	390,292,837			403,437,338	390,292,837		27-Sep-07
0	0	148,944,573	69,530,527			148,944,573	69,530,527		27-Sep-07
0	0	41,564,235	0			41,564,235	0		27-Sep-07
0	0	15,530,121	0			15,530,121	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	92,960	92,960			92,960	92,960		27-Sep-07
0	0	34,799	34,799			34,799	34,799		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	427,404,543	427,404,543	0	0	427,404,543	427,404,543	0	27-Sep-07
0	0	-25,796,549	-25,796,549	0	0	-25,796,549	-25,796,549	0	27-Sep-07
0	0	153,992,857	148,899,428			153,992,857	148,899,428		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	7,595,534	7,595,534	0	0	7,595,534	7,595,534	0	27-Sep-07
0	0	22,193,688	19,494,917	0	0	22,193,688	19,494,917	0	27-Sep-07
0	0	9,103,083	9,103,083			9,103,083	9,103,083		27-Sep-07
0	0	46	46			46	46		27-Sep-07
0	0	6,087,803	6,087,803			6,087,803	6,087,803		27-Sep-07
0	0	2,579,775	2,579,775			2,579,775	2,579,775		27-Sep-07
0	0	8	8			8	8		27-Sep-07
0	0	5,073,304	5,073,304			5,073,304	5,073,304		27-Sep-07
0	0	5,099,787	5,099,787	0	0	5,099,787	5,099,787	0	27-Sep-07
0	0	66,838,808	52,083,010	0	0	66,838,808	52,083,010	0	27-Sep-07
0	0	45,077,716	29,446,780	0	0	45,077,716	29,446,780	0	27-Sep-07
0	0	352,577	352,577			352,577	352,577		27-Sep-07
0	0	74,976,802	48,130,088	0	0	74,976,802	48,130,088	0	27-Sep-07
0	0	5,083,754	5,083,754	0	0	5,083,754	5,083,754	0	27-Sep-07
0	0	57,438,551	57,438,551			57,438,551	57,438,551		27-Sep-07
0	0	4,960,505	4,960,505			4,960,505	4,960,505		27-Sep-07
0	0	334,952	0			334,952	0		27-Sep-07
0	0	506,640	506,640			506,640	506,640		27-Sep-07
0	0	28,241,883	28,241,883	0	0	28,241,883	28,241,883	0	27-Sep-07
0	0	48,471,767	45,472,145			48,471,767	45,472,145		27-Sep-07
0	0	1,163,305	1,163,305	0	0	1,163,305	1,163,305	0	27-Sep-07
0	0	33,120	33,120	0	0	33,120	33,120	0	27-Sep-07
0	0	483,579	483,579			483,579	483,579		27-Sep-07
0	0	11,141,182	11,141,182			11,141,182	11,141,182		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	2,020,000,000	1,500,000,000	-2,020,000,000	-1,500,000,000	0	27-Sep-07
0	0	29,398,495	29,398,495	0	0	29,398,495	29,398,495	0	27-Sep-07
0	0	31,221,453	31,221,453	0	0	31,221,453	31,221,453	0	27-Sep-07
0	0	20,000,000	20,000,000	0	0	20,000,000	20,000,000	0	27-Sep-07
0	0	1,909,635	1,909,635			1,909,635	1,909,635		27-Sep-07
0	0	30,656,017	30,656,017			30,656,017	30,656,017		27-Sep-07
0	0	180,531,504	180,531,504	0	0	180,531,504	180,531,504	0	27-Sep-07
0	0	124,316,499	109,762,966	0	0	124,316,499	109,762,966	0	27-Sep-07
0	0	39,464,524	39,464,524	0	0	39,464,524	39,464,524	0	27-Sep-07
0	0	61,990,812	28,452,969	0	0	61,990,812	28,452,969	0	27-Sep-07
0	0	56,221,724	53,594,371	0	0	56,221,724	53,594,371	0	27-Sep-07
0	0	49,999	49,999			49,999	49,999		27-Sep-07
0	0	8,559,941	8,559,941			8,559,941	8,559,941		27-Sep-07
0	0	132,575,346	81,668,178	0	0	132,575,346	81,668,178	0	27-Sep-07
0	0	58,428,829	46,860,567	0	0	58,428,829	46,860,567	0	27-Sep-07
0	0	141,488	141,488			141,488	141,488		27-Sep-07
0	0	28,140,149	28,140,149	0	0	28,140,149	28,140,149	0	27-Sep-07
0	0	147,674	147,674	0	0	147,674	147,674	0	27-Sep-07
0	0	271,601,816	271,601,816	0	0	271,601,816	271,601,816	0	27-Sep-07
0	0	1,143,229	1,143,229	0	0	1,143,229	1,143,229	0	27-Sep-07
0	0	46,802	46,802	0	0	46,802	46,802	0	27-Sep-07
0	0	131,700,315	131,700,315	0	0	131,700,315	131,700,315	0	27-Sep-07
0	0	36,150	36,150	0	0	36,150	36,150	0	27-Sep-07
0	0	735,513	735,513	0	0	735,513	735,513	0	27-Sep-07
0	0	1,683,715	1,683,715	0	0	1,683,715	1,683,715	0	27-Sep-07
0	0	35,968	35,968	0	0	35,968	35,968	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	8,159,407	8,159,407			8,159,407	8,159,407		27-Sep-07
0	0	13,143,633	13,143,633			13,143,633	13,143,633		27-Sep-07
0	0	3	3			3	3		27-Sep-07
0	0	15	15			15	15		27-Sep-07
0	0	6,444,391	6,444,391			6,444,391	6,444,391		27-Sep-07
0	0	165,350,252	165,350,252			165,350,252	165,350,252		27-Sep-07
0	0	35,857,325	35,857,325			35,857,325	35,857,325		27-Sep-07
0	0	1,275,462	1,275,462	0	0	1,275,462	1,275,462	0	27-Sep-07
0	0	3,215,415	3,215,415	0	0	3,215,415	3,215,415	0	27-Sep-07
0	0	1,224,710	1,224,710	0	0	1,224,710	1,224,710	0	27-Sep-07
0	0	4,791,604	4,791,604	0	0	4,791,604	4,791,604	0	27-Sep-07
0	0	610	610	0	0	610	610	0	27-Sep-07
0	0	25,796,549	25,796,549	0	0	25,796,549	25,796,549	0	27-Sep-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	27-Sep-07
0	0	156,997,932	156,997,932	0	0	156,997,932	156,997,932	0	27-Sep-07
0	0	283,995	283,995	0	0	283,995	283,995	0	27-Sep-07
0	0	18,045,780	18,045,780	0	0	18,045,780	18,045,780	0	27-Sep-07
0	0	44,770,013	44,770,013	0	0	44,770,013	44,770,013	0	27-Sep-07
0	0	2,090,493	2,090,493	0	0	2,090,493	2,090,493	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	15,420,914	15,420,914	0	0	15,420,914	15,420,914	0	27-Sep-07
0	0	12,332,388	12,332,388	0	0	12,332,388	12,332,388	0	27-Sep-07
0	0	4,262,259	4,262,259	0	0	4,262,259	4,262,259	0	27-Sep-07
0	0	202,595	202,595	0	0	202,595	202,595	0	27-Sep-07
0	0	49,904,330	49,904,330			49,904,330	49,904,330		27-Sep-07
0	0	218	218			218	218		27-Sep-07
0	0	144,000	144,000			144,000	144,000		27-Sep-07
0	0	813,854	813,854			813,854	813,854		27-Sep-07
0	0	59,244,375	59,244,375			59,244,375	59,244,375		27-Sep-07
0	0	22,210,783	22,210,783			22,210,783	22,210,783		27-Sep-07
0	0	102,651,359	102,651,359			102,651,359	102,651,359		27-Sep-07
0	0	76,375,958	76,375,958	0	0	76,375,958	76,375,958	0	27-Sep-07
0	0	32,692,946	32,692,946			32,692,946	32,692,946		27-Sep-07
0	0	152,890,607	152,890,607			152,890,607	152,890,607		27-Sep-07
0	0	9,695,905	9,695,905			9,695,905	9,695,905		27-Sep-07
0	0	305,450,033	305,450,033			305,450,033	305,450,033		27-Sep-07
0	0	1,051,385	1,051,385			1,051,385	1,051,385		27-Sep-07
0	0	6,724,976	6,724,976			6,724,976	6,724,976		27-Sep-07
0	0	23,914,567	23,914,567			23,914,567	23,914,567		27-Sep-07
0	0	5,141,915	5,141,915			5,141,915	5,141,915		27-Sep-07
0	0	1,552,443	1,552,443			1,552,443	1,552,443		27-Sep-07
0	0	33,204,697	33,204,697			33,204,697	33,204,697		27-Sep-07
0	0	2,188	2,188			2,188	2,188		27-Sep-07
0	0	2,356,017	2,356,017			2,356,017	2,356,017		27-Sep-07
0	0	9	9			9	9		27-Sep-07
0	0	2,248,639	2,248,639			2,248,639	2,248,639		27-Sep-07
0	0	996,753	996,753			996,753	996,753		27-Sep-07
0	0	21	21			21	21		27-Sep-07
0	0	244,709,210	244,709,210			244,709,210	244,709,210		27-Sep-07
0	0	7,799,302	7,799,302			7,799,302	7,799,302		27-Sep-07
0	0	70	70			70	70		27-Sep-07
0	0	2,364,006	2,364,006			2,364,006	2,364,006		27-Sep-07
0	0	3,143	3,143			3,143	3,143		27-Sep-07
0	0	5	5			5	5		27-Sep-07
0	0	4	4			4	4		27-Sep-07
0	0	1,494,792	1,494,792			1,494,792	1,494,792		27-Sep-07
0	0	17,537,026	17,537,026			17,537,026	17,537,026		27-Sep-07
0	0	3,580,347	3,580,347			3,580,347	3,580,347		27-Sep-07
0	0	55,582	55,582			55,582	55,582		27-Sep-07
0	0	4,620,789	4,620,789	0	0	4,620,789	4,620,789	0	27-Sep-07
0	0	1,519,263,720	1,519,263,720	0	0	1,519,263,720	1,519,263,720	0	27-Sep-07
0	0	3,726,721,311	3,726,721,311			3,726,721,311	3,726,721,311		27-Sep-07
0	0	54,346	54,346			54,346	54,346		27-Sep-07
0	0	40,270,186	40,270,186			40,270,186	40,270,186		27-Sep-07
0	0	873,090,796	873,090,796	0	0	873,090,796	873,090,796	0	27-Sep-07
0	0	95,344,377	95,344,377	0	0	95,344,377	95,344,377	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	216,593	216,593	0	0	216,593	216,593	0	27-Sep-07
0	0	62,140,059	62,140,059	0	0	62,140,059	62,140,059	0	27-Sep-07
0	0	29,147,960	29,147,960	0	0	29,147,960	29,147,960	0	27-Sep-07
0	0	97,724,466	97,724,466	0	0	97,724,466	97,724,466	0	27-Sep-07
0	0	511,051	511,051	0	0	511,051	511,051	0	27-Sep-07
0	0	495,203	495,203	0	0	495,203	495,203	0	27-Sep-07
0	0	-627,033,122	-627,033,122	0	0	-627,033,122	-627,033,122	0	27-Sep-07
0	0	28,539,804	28,539,804	0	0	28,539,804	28,539,804	0	27-Sep-07
0	0	21,995,565	21,995,565	0	0	21,995,565	21,995,565	0	27-Sep-07
0	0	98,046,376	98,046,376	0	0	98,046,376	98,046,376	0	27-Sep-07
0	0	2,572,992	2,572,992	0	0	2,572,992	2,572,992	0	27-Sep-07
0	0	447,749	447,749	0	0	447,749	447,749	0	27-Sep-07
0	0	142,837,602	142,837,602	0	0	142,837,602	142,837,602	0	27-Sep-07
0	0	17,656,900	17,656,900	0	0	17,656,900	17,656,900	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	9,337,218	9,337,218	0	0	9,337,218	9,337,218	0	27-Sep-07
0	0	48,480,173	48,480,173	0	0	48,480,173	48,480,173	0	27-Sep-07
0	0	-8,819,358	-8,819,358	0	0	-8,819,358	-8,819,358	0	27-Sep-07
0	0	295,987	295,987	0	0	295,987	295,987	0	27-Sep-07
0	0	20,158,468	20,158,468	0	0	20,158,468	20,158,468	0	27-Sep-07
0	0	28,647,898	28,647,898	0	0	28,647,898	28,647,898	0	27-Sep-07
0	0	29,517,183	29,517,183	0	0	29,517,183	29,517,183	0	27-Sep-07
0	0	32,061,853	32,061,853	0	0	32,061,853	32,061,853	0	27-Sep-07
0	0	-164,626,827	-164,626,827	0	0	-164,626,827	-164,626,827	0	27-Sep-07
0	0	2,829,336	2,829,336	0	0	2,829,336	2,829,336	0	27-Sep-07
0	0	32,182,713	32,182,713			32,182,713	32,182,713		27-Sep-07
0	0	264,029,359	264,029,359	0	0	264,029,359	264,029,359	0	27-Sep-07
0	0	152,328,723	152,328,723			152,328,723	152,328,723		27-Sep-07
0	0	302,333,425	302,333,425	0	0	302,333,425	302,333,425	0	27-Sep-07
0	0	18,492,108	18,492,108			18,492,108	18,492,108		27-Sep-07
0	0	0	0	7,000,000,000	7,000,000,000	-7,000,000,000	-7,000,000,000	0	27-Sep-07
0	0	407,305,089	407,305,089	0	0	407,305,089	407,305,089	0	27-Sep-07
0	0	61,867,680	61,867,680			61,867,680	61,867,680		27-Sep-07
0	0	9,938	9,938	0	0	9,938	9,938	0	27-Sep-07
0	0	45,932,386	45,932,386	0	0	45,932,386	45,932,386	0	27-Sep-07
0	0	4,118,427	4,118,427	0	0	4,118,427	4,118,427	0	27-Sep-07
0	0	26,993,136	26,993,136	0	0	26,993,136	26,993,136	0	27-Sep-07
0	0	86,320,678	86,320,678	0	0	86,320,678	86,320,678	0	27-Sep-07
0	0	4,489,904	4,489,904	0	0	4,489,904	4,489,904	0	27-Sep-07
0	0	40,327,926	40,327,926	0	0	40,327,926	40,327,926	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	52,497,470	52,497,470	0	0	52,497,470	52,497,470	0	27-Sep-07
0	0	85,268,023	85,268,023	0	0	85,268,023	85,268,023	0	27-Sep-07
0	0	30,913,737	30,913,737	0	0	30,913,737	30,913,737	0	27-Sep-07
0	0	256,542,317	256,542,317	0	0	256,542,317	256,542,317	0	27-Sep-07
0	0	1,771,499	1,771,499			1,771,499	1,771,499		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	1,389,646,565	1,389,646,565			1,389,646,565	1,389,646,565		27-Sep-07
0	0	433,867	433,867			433,867	433,867		27-Sep-07
0	0	323,089,364	323,089,364	0	0	323,089,364	323,089,364	0	27-Sep-07
0	0	230,606,370	230,606,370	0	0	230,606,370	230,606,370	0	27-Sep-07
0	0	504,707,000	504,707,000	0	0	504,707,000	504,707,000	0	27-Sep-07
0	0	88,877,492	88,877,492	0	0	88,877,492	88,877,492	0	27-Sep-07
0	0	513,884,659	513,884,659	0	0	513,884,659	513,884,659	0	27-Sep-07
0	0	11,534,762	11,534,762			11,534,762	11,534,762		27-Sep-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	27-Sep-07
0	0	216,552,699	216,552,699			216,552,699	216,552,699		27-Sep-07
0	0	46,646,118	46,646,118	0	0	46,646,118	46,646,118	0	27-Sep-07
0	0	-292,512	-292,512	0	0	-292,512	-292,512	0	27-Sep-07
0	0	43,599,641	43,599,641			43,599,641	43,599,641		27-Sep-07
0	0	126,344,761	126,344,761			126,344,761	126,344,761		27-Sep-07
0	0	175,956,211	175,956,211	4,000,000,000	4,000,000,000	-3,824,043,789	-3,824,043,789	0	27-Sep-07
0	0	2,951,901	2,951,901	0	0	2,951,901	2,951,901	0	27-Sep-07
0	0	428,623,300	417,898,864	0	0	428,623,300	417,898,864	0	27-Sep-07
0	0	16,280,052	0			16,280,052	0		27-Sep-07
0	0	22,263,448	22,263,448			22,263,448	22,263,448		27-Sep-07
0	0	8	8			8	8		27-Sep-07
0	0	541,475	541,475	0	0	541,475	541,475	0	27-Sep-07
0	0	36,402,501	36,402,501	0	0	36,402,501	36,402,501	0	27-Sep-07
0	0	86,348,481	86,348,481	0	0	86,348,481	86,348,481	0	27-Sep-07
0	0	970,206	970,206	0	0	970,206	970,206	0	27-Sep-07
0	0	469,000	469,000			469,000	469,000		27-Sep-07
0	0	286,640,885	286,640,885			286,640,885	286,640,885		27-Sep-07
0	0	2,235,998	2,235,998			2,235,998	2,235,998		27-Sep-07
0	0	-25,708,190	-25,708,190	0	0	-25,708,190	-25,708,190	0	27-Sep-07
0	0	-671,841,409	-655,638,716	0	0	-671,841,409	-655,638,716	0	27-Sep-07
0	0	1,501,678,281	1,501,678,281	0	0	1,501,678,281	1,501,678,281	0	27-Sep-07
0	0	894,513,863	894,513,863	0	0	894,513,863	894,513,863	0	27-Sep-07
0	0	47,698,196	47,698,196	0	0	47,698,196	47,698,196	0	27-Sep-07
0	0	8,753,830	8,753,830	0	0	8,753,830	8,753,830	0	27-Sep-07
0	0	55,190,918	55,190,918	0	0	55,190,918	55,190,918	0	27-Sep-07
0	0	4,957,439	4,957,439			4,957,439	4,957,439		27-Sep-07
0	0	74,712,887	74,712,887	0	0	74,712,887	74,712,887	0	27-Sep-07
0	0	1,022,041,811	1,022,041,811			1,022,041,811	1,022,041,811		27-Sep-07
0	0	38,392,947	38,392,947			38,392,947	38,392,947		27-Sep-07
0	0	119,703,255	119,703,255			119,703,255	119,703,255		27-Sep-07
0	0	105,206,177	105,206,177			105,206,177	105,206,177		27-Sep-07
0	0	20,341,283	20,341,283			20,341,283	20,341,283		27-Sep-07
0	0	36,234,932	36,234,932	0	0	36,234,932	36,234,932	0	27-Sep-07
0	0	21,800,074	21,800,074	0	0	21,800,074	21,800,074	0	27-Sep-07
0	0	85,820,390	85,820,390	0	0	85,820,390	85,820,390	0	27-Sep-07
0	0	2,860,000	2,860,000	0	0	2,860,000	2,860,000	0	27-Sep-07
0	0	21,564,277	21,564,277			21,564,277	21,564,277		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	4,932,492	4,932,492			4,932,492	4,932,492		27-Sep-07
0	0	48,243,176	48,243,176			48,243,176	48,243,176		27-Sep-07
0	0	169,601,294	169,601,294			169,601,294	169,601,294		27-Sep-07
0	0	0	0	40,000,000	0	-40,000,000	0	0	27-Sep-07
0	0	9,505,102	9,505,102			9,505,102	9,505,102		27-Sep-07
0	0	8,293,596	8,293,596			8,293,596	8,293,596		27-Sep-07
0	0	11,637,555	11,637,555			11,637,555	11,637,555		27-Sep-07
0	0	25,392,396	25,392,396			25,392,396	25,392,396		27-Sep-07
0	0	191	191			191	191		27-Sep-07
0	0	3,290,175	3,290,175			3,290,175	3,290,175		27-Sep-07
792,000,000	0	792,000,000	0	10,752,000,000	7,785,000,000	-9,960,000,000	-7,785,000,000	0	27-Sep-07
0	0	4,403,223	4,403,223			4,403,223	4,403,223		27-Sep-07
0	0	82,530,512	82,530,512			82,530,512	82,530,512		27-Sep-07
0	0	103,409,650	63,675,139	0	0	103,409,650	63,675,139	0	27-Sep-07
0	0	943,193	0			943,193	0		27-Sep-07
0	0	33,016,114	30,224,685			33,016,114	30,224,685		27-Sep-07
0	0	88,870,820	88,870,820			88,870,820	88,870,820		27-Sep-07
0	0	90,033,908	90,033,908	0	0	90,033,908	90,033,908	0	27-Sep-07
0	0	2,056,922	2,056,922			2,056,922	2,056,922		27-Sep-07
0	0	109,282,992	38,393,201	0	0	109,282,992	38,393,201	0	27-Sep-07
0	0	55,961	55,961			55,961	55,961		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	462,124	462,124			462,124	462,124		27-Sep-07
0	0	17,239,165	17,239,165	0	0	17,239,165	17,239,165	0	27-Sep-07
0	0	0	0	750,000,000	700,000,000	-750,000,000	-700,000,000	0	27-Sep-07
0	0	5,996	0			5,996	0		27-Sep-07
0	0	417,934,819	284,575,235	0	0	417,934,819	284,575,235	0	27-Sep-07
0	0	1,205,462,940	1,205,462,930	0	0	1,205,462,940	1,205,462,930	0	27-Sep-07
0	0	187,150,393	185,868,194	0	0	187,150,393	185,868,194	0	27-Sep-07
0	0	6,790,054	6,790,054			6,790,054	6,790,054		27-Sep-07
0	0	52,019,635	0			52,019,635	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-397,940,161	-304,662,440	0	0	-397,940,161	-304,662,440	0	27-Sep-07
0	0	87,571,505	87,571,505	0	0	87,571,505	87,571,505	0	27-Sep-07
0	0	2,422,429	2,422,429			2,422,429	2,422,429		27-Sep-07
0	0	2,700,851	2,700,851			2,700,851	2,700,851		27-Sep-07
0	0	76,265,521	76,265,521			76,265,521	76,265,521		27-Sep-07
0	0	40,867,354	40,867,354			40,867,354	40,867,354		27-Sep-07
0	0	10,591,867	10,591,867			10,591,867	10,591,867		27-Sep-07
0	0	29,850,402	29,850,402			29,850,402	29,850,402		27-Sep-07
0	0	6,946,470	6,946,470			6,946,470	6,946,470		27-Sep-07
0	0	14,515,328	14,515,328			14,515,328	14,515,328		27-Sep-07
0	0	481,597,589	481,597,589			481,597,589	481,597,589		27-Sep-07
0	0	11,347,545	11,347,545			11,347,545	11,347,545		27-Sep-07
0	0	3,864,358	3,864,358			3,864,358	3,864,358		27-Sep-07
0	0	9,316,268	9,316,268			9,316,268	9,316,268		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	6,103,276	6,103,276			6,103,276	6,103,276		27-Sep-07
0	0	11,645,733	11,645,733			11,645,733	11,645,733		27-Sep-07
0	0	14,536,828	14,536,828			14,536,828	14,536,828		27-Sep-07
0	0	14,616,618	14,616,618			14,616,618	14,616,618		27-Sep-07
0	0	18,320,524	18,320,524			18,320,524	18,320,524		27-Sep-07
0	0	18,972,855	18,972,855			18,972,855	18,972,855		27-Sep-07
0	0	17,560,399	17,560,399			17,560,399	17,560,399		27-Sep-07
0	0	6,597,153	6,597,153			6,597,153	6,597,153		27-Sep-07
0	0	471,098,094	308,861,634	0	0	471,098,094	308,861,634	0	27-Sep-07
0	0	100,887,545	74,748,758	0	0	100,887,545	74,748,758	0	27-Sep-07
0	0	357,990,813	81,019,933	0	0	357,990,813	81,019,933	0	27-Sep-07
0	0	7,093,180	4,161,994			7,093,180	4,161,994		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	375,867,004	206,960,964			375,867,004	206,960,964		27-Sep-07
0	0	251,349,833	56,439,803			251,349,833	56,439,803		27-Sep-07
0	0	332,995,057	102,006,775			332,995,057	102,006,775		27-Sep-07
0	0	391,203,505	52,946,996			391,203,505	52,946,996		27-Sep-07
0	0	85,361,879	42,641,640			85,361,879	42,641,640		27-Sep-07
0	0	-3,072,175	-3,072,175	17,300,000,000	12,300,000,000	-17,303,072,175	-12,303,072,175	0	27-Sep-07
0	0	2,025	1,165			2,025	1,165		27-Sep-07
0	0	713,723,390	471,201,998	0	0	713,723,390	471,201,998	0	27-Sep-07
0	0	600,506,838	275,381,850	0	0	600,506,838	275,381,850	0	27-Sep-07
0	0	569,548,211	323,903,470	0	0	569,548,211	323,903,470	0	27-Sep-07
0	0	131,112,820	0			131,112,820	0		27-Sep-07
0	0	1,364,860,350	593,607,324	0	0	1,364,860,350	593,607,324	0	27-Sep-07
0	0	33,283,210	1,023,516	0	0	33,283,210	1,023,516	0	27-Sep-07
0	0	4,162,913	4,162,913	0	0	4,162,913	4,162,913	0	27-Sep-07
0	0	43,982,961	43,982,961	0	0	43,982,961	43,982,961	0	27-Sep-07
0	0	599,855,149	155,824,526	0	0	599,855,149	155,824,526	0	27-Sep-07
0	0	1,798,502,076	656,646,009	0	0	1,798,502,076	656,646,009	0	27-Sep-07
0	0	229,196,618	93,408,212	0	0	229,196,618	93,408,212	0	27-Sep-07
0	0	360,928	111,272			360,928	111,272		27-Sep-07
0	0	289,230,775	38,359,997	0	0	289,230,775	38,359,997	0	27-Sep-07
0	0	152,425,714	65,866,402	0	0	152,425,714	65,866,402	0	27-Sep-07
0	0	31,720,916	20,968,674	0	0	31,720,916	20,968,674	0	27-Sep-07
0	0	476,787,189	247,099,553	0	0	476,787,189	247,099,553	0	27-Sep-07
0	0	551	285			551	285		27-Sep-07
0	0	20,215,725	20,215,725	0	0	20,215,725	20,215,725	0	27-Sep-07
0	0	414,174,979	209,246,582	0	0	414,174,979	209,246,582	0	27-Sep-07
0	0	1,749	971			1,749	971		27-Sep-07
0	0	1,103,347,344	547,452,454	0	0	1,103,347,344	547,452,454	0	27-Sep-07
0	0	188,645,072	152,209,831	0	0	188,645,072	152,209,831	0	27-Sep-07
0	0	1,496,328,425	715,533,740			1,496,328,425	715,533,740		27-Sep-07
0	0	1,079,872,355	811,076,134			1,079,872,355	811,076,134		27-Sep-07
0	0	19,811,429	19,811,429	0	0	19,811,429	19,811,429	0	27-Sep-07
0	0	74,145,691	74,145,691	0	0	74,145,691	74,145,691	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	21,279	0			21,279	0		27-Sep-07
0	0	17,233,128	17,209,692			17,233,128	17,209,692		27-Sep-07
0	0	149,772,348	0			149,772,348	0		27-Sep-07
0	0	52,704,233	52,704,233			52,704,233	52,704,233		27-Sep-07
0	0	31,269,743	31,269,743			31,269,743	31,269,743		27-Sep-07
0	0	8,370,661	8,370,661			8,370,661	8,370,661		27-Sep-07
0	0	714,950	714,950			714,950	714,950		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	14,777,192	14,777,192	0	0	14,777,192	14,777,192	0	27-Sep-07
0	0	3,202,634	3,202,634			3,202,634	3,202,634		27-Sep-07
0	0	1,105,184	1,105,184			1,105,184	1,105,184		27-Sep-07
0	0	45,659,887	45,659,887	0	0	45,659,887	45,659,887	0	27-Sep-07
0	0	1,638,310	1,638,310			1,638,310	1,638,310		27-Sep-07
0	0	318,404	318,404			318,404	318,404		27-Sep-07
0	0	479,737	479,737			479,737	479,737		27-Sep-07
0	0	48,957,879	48,957,879			48,957,879	48,957,879		27-Sep-07
0	0	116,917,198	116,917,198	0	0	116,917,198	116,917,198	0	27-Sep-07
0	0	74,500,039	74,500,039	0	0	74,500,039	74,500,039	0	27-Sep-07
0	0	443,004,592	421,775,853	0	0	443,004,592	421,775,853	0	27-Sep-07
0	0	36,139,299	36,139,299	0	0	36,139,299	36,139,299	0	27-Sep-07
0	0	825,580,095	283,448,492			825,580,095	283,448,492		27-Sep-07
0	0	633,943,651	310,687,773			633,943,651	310,687,773		27-Sep-07
0	0	2,209,218	2,209,218	0	0	2,209,218	2,209,218	0	27-Sep-07
0	0	732,780,174	377,320,399	0	0	732,780,174	377,320,399	0	27-Sep-07
0	0	5,001,314,535	806,058,463	0	0	5,001,314,535	806,058,463	0	27-Sep-07
0	0	126,866,585	117,127,007	0	0	126,866,585	117,127,007	0	27-Sep-07
0	0	126,337,621	96,461,329	0	0	126,337,621	96,461,329	0	27-Sep-07
0	0	152,154,116	152,154,116	0	0	152,154,116	152,154,116	0	27-Sep-07
0	0	117,784	117,784	0	0	117,784	117,784	0	27-Sep-07
0	0	165,892,945	101,581,879	0	0	165,892,945	101,581,879	0	27-Sep-07
0	0	1,800,436	1,800,436	0	0	1,800,436	1,800,436	0	27-Sep-07
0	0	655,670,863	258,999,377			655,670,863	258,999,377		27-Sep-07
0	0	16,677,842	0			16,677,842	0		27-Sep-07
0	0	140,949,602	23,501,816	0	0	140,949,602	23,501,816	0	27-Sep-07
0	0	1,770,275	1,770,275			1,770,275	1,770,275		27-Sep-07
0	0	13,968,952	13,968,952			13,968,952	13,968,952		27-Sep-07
0	0	2,486,087,043	2,486,087,043	0	0	2,486,087,043	2,486,087,043	0	27-Sep-07
0	0	1,401,692,849	1,401,692,849	0	0	1,401,692,849	1,401,692,849	0	27-Sep-07
0	0	5,915,846	5,914,688	0	0	5,915,846	5,914,688	0	27-Sep-07
0	0	6,885,122	6,885,122	0	0	6,885,122	6,885,122	0	27-Sep-07
0	0	119,657,648	119,074,210	0	0	119,657,648	119,074,210	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	258,167,436	29,818,873	0	0	258,167,436	29,818,873	0	27-Sep-07
0	0	857,340,628	418,223,182	0	0	857,340,628	418,223,182	0	27-Sep-07
0	0	254,396,781	39,465,978	0	0	254,396,781	39,465,978	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	391,212,446	0			391,212,446	0		27-Sep-07
0	0	299,892,162	299,892,162	0	0	299,892,162	299,892,162	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	710,920	710,920	0	0	710,920	710,920	0	27-Sep-07
0	0	48,662,018	48,662,018	0	0	48,662,018	48,662,018	0	27-Sep-07
0	0	801,314	801,314			801,314	801,314		27-Sep-07
0	0	1,482,132	1,482,132			1,482,132	1,482,132		27-Sep-07
0	0	6,254,793	6,254,793			6,254,793	6,254,793		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	814,528	814,528	0	0	814,528	814,528	0	27-Sep-07
0	0	0	0	1,555,000,000	1,000,000,000	-1,555,000,000	-1,000,000,000	0	27-Sep-07
0	0	1,234,786	720,263			1,234,786	720,263		27-Sep-07
0	0	93,515,178	22,494,691	0	0	93,515,178	22,494,691	0	27-Sep-07
0	0	269,745,892	191,137,962	0	0	269,745,892	191,137,962	0	27-Sep-07
0	0	24,951,431	4,600,390	0	0	24,951,431	4,600,390	0	27-Sep-07
0	0	1,801,719	1,396,542	0	0	1,801,719	1,396,542	0	27-Sep-07
0	0	5,686,281	5,686,281			5,686,281	5,686,281		27-Sep-07
0	0	41,197,454	8,397,191	0	0	41,197,454	8,397,191	0	27-Sep-07
0	0	4,603	4,603			4,603	4,603		27-Sep-07
0	0	1,440,135	1,440,135			1,440,135	1,440,135		27-Sep-07
0	0	1,344,564	1,246,062	0	0	1,344,564	1,246,062	0	27-Sep-07
0	0	17,724,885	3,492,225	0	0	17,724,885	3,492,225	0	27-Sep-07
0	0	20,780,795	891,483	0	0	20,780,795	891,483	0	27-Sep-07
0	0	261,056,819	83,561,618	0	0	261,056,819	83,561,618	0	27-Sep-07
0	0	27,170,142	786,464	0	0	27,170,142	786,464	0	27-Sep-07
0	0	10,502,268	2,232,686	0	0	10,502,268	2,232,686	0	27-Sep-07
0	0	53,444,829	10,216,742	0	0	53,444,829	10,216,742	0	27-Sep-07
0	0	70,929	70,929			70,929	70,929		27-Sep-07
0	0	9,527,970	1,001,450	0	0	9,527,970	1,001,450	0	27-Sep-07
0	0	139,125,269	49,208,049	0	0	139,125,269	49,208,049	0	27-Sep-07
0	0	910,112	910,112			910,112	910,112		27-Sep-07
0	0	119,102,162	13,345,821	0	0	119,102,162	13,345,821	0	27-Sep-07
0	0	19,403,690	2,209,812			19,403,690	2,209,812		27-Sep-07
0	0	19,160,985	18,053,280	0	0	19,160,985	18,053,280	0	27-Sep-07
0	0	40,662,382	19,142,496	0	0	40,662,382	19,142,496	0	27-Sep-07
0	0	8,098,769	7,430,571	0	0	8,098,769	7,430,571	0	27-Sep-07
0	0	82,218,905	24,361,646	0	0	82,218,905	24,361,646	0	27-Sep-07
0	0	4,756,661	15,747	0	0	4,756,661	15,747	0	27-Sep-07
0	0	119,880	119,880			119,880	119,880		27-Sep-07
0	0	128,421,691	128,421,691	0	0	128,421,691	128,421,691	0	27-Sep-07
0	0	638,346	638,346			638,346	638,346		27-Sep-07
0	0	4,150,421	329,343	0	0	4,150,421	329,343	0	27-Sep-07
0	0	672,927	672,927	0	0	672,927	672,927	0	27-Sep-07
0	0	227,087,639	197,596,456			227,087,639	197,596,456		27-Sep-07
0	0	39,611,584	39,611,584	0	0	39,611,584	39,611,584	0	27-Sep-07
0	0	45,573,051	45,573,051	0	0	45,573,051	45,573,051	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	33,053,693	33,053,693	0	0	33,053,693	33,053,693	0	27-Sep-07
0	0	23,988,833	23,988,833	0	0	23,988,833	23,988,833	0	27-Sep-07
0	0	17,017,700	17,017,700			17,017,700	17,017,700		27-Sep-07
0	0	10,592,204	10,592,204	4,900,000,000	3,999,800,000	-4,889,407,796	-3,989,207,796	0	27-Sep-07
0	0	8,537,834	8,537,834	0	0	8,537,834	8,537,834	0	27-Sep-07
0	0	10,759,908	10,759,908			10,759,908	10,759,908		27-Sep-07
0	0	11,159,921	11,047,500			11,159,921	11,047,500		27-Sep-07
0	0	176,642,750	89,068,341	0	0	176,642,750	89,068,341	0	27-Sep-07
0	0	229,723,717	169,350,237	0	0	229,723,717	169,350,237	0	27-Sep-07
0	0	1,647,195	1,295,149			1,647,195	1,295,149		27-Sep-07
0	0	44,600,102	44,600,102			44,600,102	44,600,102		27-Sep-07
0	0	82,947,017	81,688,586			82,947,017	81,688,586		27-Sep-07
0	0	12,465,117	12,465,117			12,465,117	12,465,117		27-Sep-07
0	0	481,821	481,821			481,821	481,821		27-Sep-07
0	0	12,694,307	12,694,307			12,694,307	12,694,307		27-Sep-07
0	0	7,826,310	7,826,310			7,826,310	7,826,310		27-Sep-07
0	0	34,385,177	31,430,564			34,385,177	31,430,564		27-Sep-07
0	0	5,561,550	5,561,550			5,561,550	5,561,550		27-Sep-07
0	0	3,962,568	3,962,568			3,962,568	3,962,568		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	3,199	3,199			3,199	3,199		27-Sep-07
0	0	5,203,838	5,203,838			5,203,838	5,203,838		27-Sep-07
0	0	349,243	349,243			349,243	349,243		27-Sep-07
0	0	36,351,664	36,332,950			36,351,664	36,332,950		27-Sep-07
0	0	1,064	1,064			1,064	1,064		27-Sep-07
0	0	159,767,076	159,767,076	0	0	159,767,076	159,767,076	0	27-Sep-07
0	0	944,839,489	944,837,642			944,839,489	944,837,642		27-Sep-07
0	0	20,606,608	20,606,608			20,606,608	20,606,608		27-Sep-07
0	0	26,480,099	26,480,099			26,480,099	26,480,099		27-Sep-07
0	0	600,040,120	600,040,120			600,040,120	600,040,120		27-Sep-07
0	0	2,916,184	2,916,184			2,916,184	2,916,184		27-Sep-07
0	0	3,347,895	3,347,895			3,347,895	3,347,895		27-Sep-07
0	0	11,626,127	11,626,127			11,626,127	11,626,127		27-Sep-07
0	0	4,095,347	4,095,347			4,095,347	4,095,347		27-Sep-07
0	0	18,319,683	18,319,683			18,319,683	18,319,683		27-Sep-07
0	0	521,905,945	521,904,674			521,905,945	521,904,674		27-Sep-07
0	0	68,803,528	68,803,528			68,803,528	68,803,528		27-Sep-07
0	0	59,849,257	27,575,706	0	0	59,849,257	27,575,706	0	27-Sep-07
0	0	24,678,254	10,087,821	0	0	24,678,254	10,087,821	0	27-Sep-07
0	0	26,713,410	14,315,238	0	0	26,713,410	14,315,238	0	27-Sep-07
0	0	591,250,316	322,170,206	0	0	591,250,316	322,170,206	0	27-Sep-07
0	0	14,738,432	4,456,685			14,738,432	4,456,685		27-Sep-07
0	0	76,253,548	74,729,682			76,253,548	74,729,682		27-Sep-07
0	0	112,864,850	87,145,315	0	0	112,864,850	87,145,315	0	27-Sep-07
0	0	32,801,484	32,801,484			32,801,484	32,801,484		27-Sep-07
0	0	23,480,333	23,480,333			23,480,333	23,480,333		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	40,833,322	39,916,034			40,833,322	39,916,034		27-Sep-07
0	0	21,413,412	14,550,055			21,413,412	14,550,055		27-Sep-07
0	0	81,023,006	81,023,006	0	0	81,023,006	81,023,006	0	27-Sep-07
0	0	12,673,826	12,673,826			12,673,826	12,673,826		27-Sep-07
0	0	0	0	17,250,000,000	17,000,000,000	-17,250,000,000	-17,000,000,000	0	27-Sep-07
0	0	12,546,045	12,546,045			12,546,045	12,546,045		27-Sep-07
0	0	-4,143,777	-4,143,777	0	0	-4,143,777	-4,143,777	0	27-Sep-07
0	0	1,320,606,304	1,320,606,304	0	0	1,320,606,304	1,320,606,304	0	27-Sep-07
0	0	46,888	46,888	0	0	46,888	46,888	0	27-Sep-07
0	0	52,167,769	52,167,769	0	0	52,167,769	52,167,769	0	27-Sep-07
0	0	1,538,041	1,538,041	0	0	1,538,041	1,538,041	0	27-Sep-07
0	0	756,752,750	756,752,750	0	0	756,752,750	756,752,750	0	27-Sep-07
0	0	21,292,645	21,292,645			21,292,645	21,292,645		27-Sep-07
0	0	24,550,902	24,550,902			24,550,902	24,550,902		27-Sep-07
0	0	793,830,722	793,830,720	0	0	793,830,722	793,830,720	0	27-Sep-07
0	0	730,008,721	730,008,721			730,008,721	730,008,721		27-Sep-07
0	0	86,696,542	86,696,542			86,696,542	86,696,542		27-Sep-07
0	0	46,108,450	46,108,450			46,108,450	46,108,450		27-Sep-07
0	0	74,292,110	74,292,110			74,292,110	74,292,110		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	6,184,109	6,172,092			6,184,109	6,172,092		27-Sep-07
0	0	1,065,392,937	1,065,392,937			1,065,392,937	1,065,392,937		27-Sep-07
0	0	-247,482	-247,482	0	0	-247,482	-247,482	0	27-Sep-07
0	0	6,525,026,610	6,525,026,610	0	0	6,525,026,610	6,525,026,610	0	27-Sep-07
0	0	8,175,772	8,175,772	0	0	8,175,772	8,175,772	0	27-Sep-07
0	0	1,355,140	1,355,140			1,355,140	1,355,140		27-Sep-07
0	0	1,701,294	1,701,294			1,701,294	1,701,294		27-Sep-07
0	0	4,457,258	4,457,258			4,457,258	4,457,258		27-Sep-07
0	0	3,654,992,858	3,654,992,858			3,654,992,858	3,654,992,858		27-Sep-07
0	0	-13,665,486	-13,665,486	0	0	-13,665,486	-13,665,486	0	27-Sep-07
0	0	-1,082,520	-1,082,520	0	0	-1,082,520	-1,082,520	0	27-Sep-07
0	0	73,214,380	72,996,099	0	0	73,214,380	72,996,099	0	27-Sep-07
0	0	53,456,769	53,456,214	0	0	53,456,769	53,456,214	0	27-Sep-07
0	0	632,930	632,930			632,930	632,930		27-Sep-07
0	0	483,569,848	483,569,848			483,569,848	483,569,848		27-Sep-07
0	0	4,804,489	4,804,489	0	0	4,804,489	4,804,489	0	27-Sep-07
0	0	10,029,285	10,029,285	0	0	10,029,285	10,029,285	0	27-Sep-07
0	0	-39,767	-39,767	0	0	-39,767	-39,767	0	27-Sep-07
0	0	3,113,332	3,113,332			3,113,332	3,113,332		27-Sep-07
0	0	1,009,826,590	1,009,826,590	0	0	1,009,826,590	1,009,826,590	0	27-Sep-07
0	0	96,087,048	46,757,203	0	0	96,087,048	46,757,203	0	27-Sep-07
0	0	-2,581,254	-2,581,254	0	0	-2,581,254	-2,581,254	0	27-Sep-07
0	0	395,605,205	395,605,205			395,605,205	395,605,205		27-Sep-07
0	0	25,440,721	25,440,721	0	0	25,440,721	25,440,721	0	27-Sep-07
0	0	23	23			23	23		27-Sep-07
0	0	1,070,110,156	1,070,110,156	0	0	1,070,110,156	1,070,110,156	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	24,607,839	24,575,938			24,607,839	24,575,938		27-Sep-07
0	0	73,774,276	73,774,276			73,774,276	73,774,276		27-Sep-07
0	0	-1,639,011	-1,639,011	0	0	-1,639,011	-1,639,011	0	27-Sep-07
0	0	60,777,311	60,777,311	0	0	60,777,311	60,777,311	0	27-Sep-07
0	0	8,777,692	8,777,692			8,777,692	8,777,692		27-Sep-07
0	0	4,685,202	4,685,202			4,685,202	4,685,202		27-Sep-07
0	0	18,288,978	18,288,978	0	0	18,288,978	18,288,978	0	27-Sep-07
0	0	4,212,926	4,212,926			4,212,926	4,212,926		27-Sep-07
0	0	7,571,058	7,571,058			7,571,058	7,571,058		27-Sep-07
0	0	-4,055,016	-4,055,016	0	0	-4,055,016	-4,055,016	0	27-Sep-07
0	0	269,169,458	269,169,458			269,169,458	269,169,458		27-Sep-07
0	0	10,532,939	10,532,939			10,532,939	10,532,939		27-Sep-07
0	0	54,638,056	54,638,056			54,638,056	54,638,056		27-Sep-07
0	0	70,757,550	70,757,550			70,757,550	70,757,550		27-Sep-07
0	0	3,220	3,220			3,220	3,220		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	369,859,150	369,859,150	0	0	369,859,150	369,859,150	0	27-Sep-07
0	0	130,668,236	130,668,236	0	0	130,668,236	130,668,236	0	27-Sep-07
0	0	2,041,374,399	2,041,374,399	0	0	2,041,374,399	2,041,374,399	0	27-Sep-07
0	0	14,152	14,152			14,152	14,152		27-Sep-07
0	0	95,656,348	95,656,348	0	0	95,656,348	95,656,348	0	27-Sep-07
0	0	53,701,603	53,701,603	0	0	53,701,603	53,701,603	0	27-Sep-07
0	0	1,441,855,342	1,441,855,342	0	0	1,441,855,342	1,441,855,342	0	27-Sep-07
0	0	104,465,577	104,465,577	0	0	104,465,577	104,465,577	0	27-Sep-07
0	0	515,865	515,865			515,865	515,865		27-Sep-07
0	0	1,029,294,858	1,029,294,858			1,029,294,858	1,029,294,858		27-Sep-07
0	0	559,341,177	559,341,177			559,341,177	559,341,177		27-Sep-07
0	0	2,857,419,603	2,857,419,603			2,857,419,603	2,857,419,603		27-Sep-07
0	0	74,679,491	74,679,491			74,679,491	74,679,491		27-Sep-07
0	0	103,963,510	103,963,510			103,963,510	103,963,510		27-Sep-07
0	0	0	0	8,375,000,000	8,000,000,000	-8,375,000,000	-8,000,000,000	0	27-Sep-07
0	0	188,317,456	188,317,456	0	0	188,317,456	188,317,456	0	27-Sep-07
0	0	64,743,133	64,743,133			64,743,133	64,743,133		27-Sep-07
0	0	849,091	849,091			849,091	849,091		27-Sep-07
0	0	1,934,547	1,934,547			1,934,547	1,934,547		27-Sep-07
0	0	6,067,135	6,067,135			6,067,135	6,067,135		27-Sep-07
0	0	753,055,747	753,055,747	0	0	753,055,747	753,055,747	0	27-Sep-07
0	0	136	136			136	136		27-Sep-07
0	0	8,144,604	8,144,604			8,144,604	8,144,604		27-Sep-07
0	0	53,684,075	53,684,075			53,684,075	53,684,075		27-Sep-07
0	0	770,253,115	770,253,115			770,253,115	770,253,115		27-Sep-07
0	0	-51,857,860	-51,857,860	0	0	-51,857,860	-51,857,860	0	27-Sep-07
0	0	23,638,835	23,638,835			23,638,835	23,638,835		27-Sep-07
0	0	54,774,765	54,774,765			54,774,765	54,774,765		27-Sep-07
0	0	14,489,237	14,489,237			14,489,237	14,489,237		27-Sep-07
0	0	5,019,475	5,019,475			5,019,475	5,019,475		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	173,046,508	173,046,508			173,046,508	173,046,508		27-Sep-07
0	0	74,605,668	74,605,668			74,605,668	74,605,668		27-Sep-07
0	0	70,758	70,758			70,758	70,758		27-Sep-07
0	0	28,600,670	28,600,670			28,600,670	28,600,670		27-Sep-07
0	0	54,638,065	54,638,065			54,638,065	54,638,065		27-Sep-07
0	0	22,545,056	22,545,056			22,545,056	22,545,056		27-Sep-07
0	0	40,237,891	40,237,891			40,237,891	40,237,891		27-Sep-07
0	0	118,552,851	118,552,851			118,552,851	118,552,851		27-Sep-07
0	0	44,659,789	44,659,789			44,659,789	44,659,789		27-Sep-07
0	0	300,000	300,000	0	0	300,000	300,000	0	27-Sep-07
0	0	2,132,568	2,132,568	0	0	2,132,568	2,132,568	0	27-Sep-07
0	0	3,568,874	3,568,874	0	0	3,568,874	3,568,874	0	27-Sep-07
0	0	60,000	60,000	0	0	60,000	60,000	0	27-Sep-07
0	0	7,776,146	7,776,146	0	0	7,776,146	7,776,146	0	27-Sep-07
0	0	3,571,237	3,571,237	0	0	3,571,237	3,571,237	0	27-Sep-07
0	0	3,625,617	3,625,617	0	0	3,625,617	3,625,617	0	27-Sep-07
0	0	961,497	961,497	0	0	961,497	961,497	0	27-Sep-07
0	0	9,484,161	9,484,161	0	0	9,484,161	9,484,161	0	27-Sep-07
0	0	1,584,238	1,584,238	0	0	1,584,238	1,584,238	0	27-Sep-07
0	0	8,306,300	8,306,300	0	0	8,306,300	8,306,300	0	27-Sep-07
0	0	47,955,431	47,955,431	0	0	47,955,431	47,955,431	0	27-Sep-07
0	0	31,842,805	31,842,805	0	0	31,842,805	31,842,805	0	27-Sep-07
0	0	1,875,065	1,875,065	0	0	1,875,065	1,875,065	0	27-Sep-07
0	0	6,604,659	6,604,659			6,604,659	6,604,659		27-Sep-07
0	0	25,259,902	25,259,902			25,259,902	25,259,902		27-Sep-07
0	0	2,415,000,000	2,415,000,000	0	0	2,415,000,000	2,415,000,000	0	27-Sep-07
0	0	25,049,289	25,049,289	0	0	25,049,289	25,049,289	0	27-Sep-07
0	0	213,590,533	213,590,533	0	0	213,590,533	213,590,533	0	27-Sep-07
0	62,519,630	173,322,139	110,802,509	0	0	173,322,139	110,802,509	0	27-Sep-07
0	0	38,951,788	38,951,788	0	0	38,951,788	38,951,788	0	27-Sep-07
0	0	132,192,108	132,192,108	0	0	132,192,108	132,192,108	0	27-Sep-07
0	0	6,335,224	6,335,224	0	0	6,335,224	6,335,224	0	27-Sep-07
0	0	10,015,952	10,015,952	0	0	10,015,952	10,015,952	0	27-Sep-07
0	0	770,906,624	770,906,624	0	0	770,906,624	770,906,624	0	27-Sep-07
0	0	77,918,353	77,918,353	0	0	77,918,353	77,918,353	0	27-Sep-07
0	0	119,172,543	119,172,543	0	0	119,172,543	119,172,543	0	27-Sep-07
0	0	286,813	0			286,813	0		27-Sep-07
0	0	1,885,660	1,885,660	0	0	1,885,660	1,885,660	0	27-Sep-07
0	2,849,401,108	2,849,401,108	0	0	0	2,849,401,108	0	0	27-Sep-07
0	0	10,020,055	10,020,055	7,390,000,000	4,236,000,000	-7,379,979,945	-4,225,979,945	0	27-Sep-07
0	0	410,996	410,996	0	0	410,996	410,996	0	27-Sep-07
0	132,636,615	132,636,615	0	0	0	132,636,615	0	0	27-Sep-07
0	0	1,107,386	1,107,386	0	0	1,107,386	1,107,386	0	27-Sep-07
0	0	1,962,500	1,962,500			1,962,500	1,962,500		27-Sep-07
0	0	41,667	41,667	0	0	41,667	41,667	0	27-Sep-07
0	0	258,333	258,333	0	0	258,333	258,333	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	74,356	74,356	0	0	74,356	74,356	0	27-Sep-07
0	0	1,108,661	1,108,661	0	0	1,108,661	1,108,661	0	27-Sep-07
0	0	1,099,102	1,099,102	0	0	1,099,102	1,099,102	0	27-Sep-07
0	0	41,634,205	41,634,205	0	0	41,634,205	41,634,205	0	27-Sep-07
0	0	288,668	288,668	0	0	288,668	288,668	0	27-Sep-07
0	0	104,307,335	77,648,935	0	0	104,307,335	77,648,935	0	27-Sep-07
0	0	95,883,595	95,883,595	0	0	95,883,595	95,883,595	0	27-Sep-07
0	0	1,336,087,778	1,336,087,778	0	0	1,336,087,778	1,336,087,778	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	350,000	350,000	0	0	350,000	350,000	0	27-Sep-07
0	0	19,485,112	19,485,112	0	0	19,485,112	19,485,112	0	27-Sep-07
0	0	27,960	9,835			27,960	9,835		27-Sep-07
0	32,103,636	32,103,636	0	0	0	32,103,636	0	0	27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	-7,256	-7,256	0	0	-7,256	-7,256	0	27-Sep-07
0	0	2	0			2	0		27-Sep-07
0	0	-6,977	-6,977	0	0	-6,977	-6,977	0	27-Sep-07
0	0	8,967,339	8,967,339	0	0	8,967,339	8,967,339	0	27-Sep-07
0	0	5,099	0			5,099	0		27-Sep-07
0	0	-106,840	-106,840	0	0	-106,840	-106,840	0	27-Sep-07
0	0	2,289	2,289	0	0	2,289	2,289	0	27-Sep-07
0	0	30,026,882	30,026,882	0	0	30,026,882	30,026,882	0	27-Sep-07
0	0	259,245,447	259,245,447	0	0	259,245,447	259,245,447	0	27-Sep-07
0	0	365,132,562	365,132,562			365,132,562	365,132,562		27-Sep-07
0	0	-1,657,752	-1,657,752	0	0	-1,657,752	-1,657,752	0	27-Sep-07
0	0	258,255	258,255			258,255	258,255		27-Sep-07
0	0	497,916	497,916			497,916	497,916		27-Sep-07
0	0	498,444	498,444			498,444	498,444		27-Sep-07
0	0	82,986	82,986			82,986	82,986		27-Sep-07
0	0	480,469	480,469			480,469	480,469		27-Sep-07
0	0	214,275,668	214,275,668			214,275,668	214,275,668		27-Sep-07
0	0	15,000	15,000			15,000	15,000		27-Sep-07
0	0	26,038,344	26,038,344			26,038,344	26,038,344		27-Sep-07
0	0	92,246,661	92,246,661			92,246,661	92,246,661		27-Sep-07
0	0	748,866,256	748,866,256	0	0	748,866,256	748,866,256	0	27-Sep-07
0	0	2,325	2,325	0	0	2,325	2,325	0	27-Sep-07
0	0	291,746,273	291,746,273	0	0	291,746,273	291,746,273	0	27-Sep-07
0	0	240,722,709	240,722,709	0	0	240,722,709	240,722,709	0	27-Sep-07
0	0	0	0	3,508,000,000	3,424,000,000	-3,508,000,000	-3,424,000,000	0	27-Sep-07
0	0	1,149,980,186	1,149,980,186	0	0	1,149,980,186	1,149,980,186	0	27-Sep-07
0	51,553,033	601,501,730	549,948,697	0	0	601,501,730	549,948,697	0	27-Sep-07
0	101,480,592	1,385,629,988	1,284,149,396	0	0	1,385,629,988	1,284,149,396	0	27-Sep-07
0	0	11,606	0			11,606	0		27-Sep-07
0	0	33,466	0			33,466	0		27-Sep-07
0	0	28,368	12			28,368	12		27-Sep-07
0	0	31,913,895	31,913,895			31,913,895	31,913,895		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	43,000,000	43,000,000	-43,000,000	-43,000,000	0	27-Sep-07
0	0	14,903,826	14,903,826			14,903,826	14,903,826		27-Sep-07
0	0	163,102,754	163,102,754			163,102,754	163,102,754		27-Sep-07
0	0	4,955,498	4,955,498			4,955,498	4,955,498		27-Sep-07
0	0	442,870,159	442,870,159			442,870,159	442,870,159		27-Sep-07
0	0	118,795,248	118,795,248			118,795,248	118,795,248		27-Sep-07
0	0	1,077,901	1,077,901			1,077,901	1,077,901		27-Sep-07
0	0	25,570,000	25,570,000			25,570,000	25,570,000		27-Sep-07
0	0	56,900,500	56,900,500			56,900,500	56,900,500		27-Sep-07
0	0	83,853,817	83,853,817			83,853,817	83,853,817		27-Sep-07
0	0	51,795,000	51,795,000			51,795,000	51,795,000		27-Sep-07
0	0	8,500,590	8,500,590			8,500,590	8,500,590		27-Sep-07
0	0	37,379,360	37,379,360	0	0	37,379,360	37,379,360	0	27-Sep-07
0	0	88,164,324	88,164,324	1,407,000,000	1,266,000,000	-1,318,835,676	-1,177,835,676	0	27-Sep-07
0	0	265,517,626	265,517,626	0	0	265,517,626	265,517,626	0	27-Sep-07
0	0	8,878,697	8,878,697			8,878,697	8,878,697		27-Sep-07
0	0	174,566	174,566			174,566	174,566		27-Sep-07
0	0	2,405,757	2,405,757			2,405,757	2,405,757		27-Sep-07
0	0	471,583	471,583			471,583	471,583		27-Sep-07
0	0	3	3			3	3		27-Sep-07
0	0	419	419			419	419		27-Sep-07
0	0	4,531,886	4,531,886			4,531,886	4,531,886		27-Sep-07
0	0	185,083,785	185,083,785	0	0	185,083,785	185,083,785	0	27-Sep-07
0	0	4,479	4,479			4,479	4,479		27-Sep-07
0	0	72,571,852	72,571,852			72,571,852	72,571,852		27-Sep-07
0	0	17,689,388	17,689,388			17,689,388	17,689,388		27-Sep-07
0	0	88,227,494	88,227,494			88,227,494	88,227,494		27-Sep-07
0	0	56,485,795	56,485,795			56,485,795	56,485,795		27-Sep-07
0	0	0	0	727,000,000	710,000,000	-727,000,000	-710,000,000	0	27-Sep-07
0	207,880,616	15,913,216,981	13,705,336,365	14,446,000,000	12,079,000,000	1,467,216,981	1,626,336,365	0	27-Sep-07
0	0	-142,203,049	-142,203,049	0	0	-142,203,049	-142,203,049	0	27-Sep-07
0	0	6,094,274	0			6,094,274	0		27-Sep-07
0	0	13,978,743	0			13,978,743	0		27-Sep-07
0	0	8	0			8	0		27-Sep-07
0	0	474	474			474	474		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	100,487	0			100,487	0		27-Sep-07
0	0	136,883,130	136,883,130			136,883,130	136,883,130		27-Sep-07
0	0	346,108,342	0			346,108,342	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	32,312,518	0			32,312,518	0		27-Sep-07
0	0	3,295,086	3,295,086			3,295,086	3,295,086		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	12,160,051	12,160,051	0	0	12,160,051	12,160,051	0	27-Sep-07
0	0	2,024,839	2,024,839			2,024,839	2,024,839		27-Sep-07
0	65,710,809	65,710,809	0	0	0	65,710,809	0	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,668,403	16,668,403			16,668,403	16,668,403		27-Sep-07
0	0	602,366	602,366			602,366	602,366		27-Sep-07
0	0	20	0			20	0		27-Sep-07
0	0	2,972,606	2,972,606			2,972,606	2,972,606		27-Sep-07
0	0	3,115,878	3,115,878			3,115,878	3,115,878		27-Sep-07
0	0	6,452,410	6,452,410	0	0	6,452,410	6,452,410	0	27-Sep-07
0	0	3,131,800	0			3,131,800	0		27-Sep-07
0	0	92,295	0			92,295	0		27-Sep-07
0	0	86,960,846	86,960,846			86,960,846	86,960,846		27-Sep-07
0	0	50,750,883	50,750,883			50,750,883	50,750,883		27-Sep-07
0	0	10,004,860	0			10,004,860	0		27-Sep-07
0	0	193,081	0			193,081	0		27-Sep-07
0	0	218,208,724	0			218,208,724	0		27-Sep-07
0	0	392,471,156	0			392,471,156	0		27-Sep-07
0	0	1,180,898	0	0	0	1,180,898	0	0	27-Sep-07
0	0	52	52			52	52		27-Sep-07
0	0	97,701	97,701			97,701	97,701		27-Sep-07
0	0	80,969	80,969			80,969	80,969		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	40,426,038	35,839	0	0	40,426,038	35,839	0	27-Sep-07
0	0	35,246,996	35,246,996			35,246,996	35,246,996		27-Sep-07
0	0	6,897,299	6,897,299			6,897,299	6,897,299		27-Sep-07
0	0	163,278,566	163,278,566			163,278,566	163,278,566		27-Sep-07
0	0	3,411,888	3,411,888			3,411,888	3,411,888		27-Sep-07
0	0	111,592,939	111,592,939			111,592,939	111,592,939		27-Sep-07
0	0	7,192,839	7,192,839			7,192,839	7,192,839		27-Sep-07
0	0	128,536,795	128,536,795			128,536,795	128,536,795		27-Sep-07
0	0	28,498,779	28,498,779			28,498,779	28,498,779		27-Sep-07
0	0	46,186,076	46,186,076			46,186,076	46,186,076		27-Sep-07
0	0	66,270,187	66,270,187			66,270,187	66,270,187		27-Sep-07
0	0	10,494,663	10,494,663			10,494,663	10,494,663		27-Sep-07
0	0	38,273,430	38,273,430			38,273,430	38,273,430		27-Sep-07
0	0	91,897,163	91,897,163			91,897,163	91,897,163		27-Sep-07
0	0	63,105,456	63,105,456			63,105,456	63,105,456		27-Sep-07
0	0	140,320,400	140,320,400			140,320,400	140,320,400		27-Sep-07
0	0	49,968,663	49,968,663			49,968,663	49,968,663		27-Sep-07
0	0	10,677,040	10,677,040			10,677,040	10,677,040		27-Sep-07
0	0	51,364,325	51,364,325			51,364,325	51,364,325		27-Sep-07
0	0	24,070,503	24,070,503			24,070,503	24,070,503		27-Sep-07
0	0	95,645,960	95,645,960			95,645,960	95,645,960		27-Sep-07
0	0	241,146,444	241,146,444			241,146,444	241,146,444		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	14,766,825	14,766,825			14,766,825	14,766,825		27-Sep-07
0	0	46,418,160	46,418,160			46,418,160	46,418,160		27-Sep-07
0	0	11,567,588	11,567,588			11,567,588	11,567,588		27-Sep-07
0	0	94,951,454	94,951,454			94,951,454	94,951,454		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	31,155,515	31,155,515			31,155,515	31,155,515		27-Sep-07
0	0	34,440,858	34,440,858			34,440,858	34,440,858		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	65,692,249	65,692,249			65,692,249	65,692,249		27-Sep-07
0	0	16,475,268	16,475,268			16,475,268	16,475,268		27-Sep-07
0	0	3,998,882	3,998,882			3,998,882	3,998,882		27-Sep-07
0	0	58,817,280	58,817,280			58,817,280	58,817,280		27-Sep-07
0	0	9,505,470	9,505,470			9,505,470	9,505,470		27-Sep-07
0	0	133,771,483	133,771,483			133,771,483	133,771,483		27-Sep-07
0	0	25,600,392	25,600,392			25,600,392	25,600,392		27-Sep-07
0	0	181,202,729	181,202,729			181,202,729	181,202,729		27-Sep-07
0	0	69,127,411	69,127,411			69,127,411	69,127,411		27-Sep-07
0	0	5,510,277,053	5,510,277,053	0	0	5,510,277,053	5,510,277,053	0	27-Sep-07
0	0	7,597,856	7,597,856			7,597,856	7,597,856		27-Sep-07
0	0	7,442,325	7,442,325			7,442,325	7,442,325		27-Sep-07
0	0	28,273,520	28,273,520			28,273,520	28,273,520		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,220,365	5,220,365			5,220,365	5,220,365		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,783,210	1,783,210			1,783,210	1,783,210		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	13,703,668	13,703,668			13,703,668	13,703,668		27-Sep-07
0	0	4,829,785	4,829,785			4,829,785	4,829,785		27-Sep-07
0	0	1,808,857	1,808,857			1,808,857	1,808,857		27-Sep-07
0	0	25,100,470	25,100,470			25,100,470	25,100,470		27-Sep-07
0	0	508,326	508,326			508,326	508,326		27-Sep-07
0	0	1,639,141,733	0	1,550,000,000	900,000,000	89,141,733	-900,000,000	0	27-Sep-07
0	0	503,624,023	0	0	0	503,624,023	0	0	27-Sep-07
0	0	35,332,347	35,332,347			35,332,347	35,332,347		27-Sep-07
0	0	18,495,804	18,495,804			18,495,804	18,495,804		27-Sep-07
0	0	7,179,123,658	85,910,531	1,550,000,000	400,000,000	5,629,123,658	-314,089,469	0	27-Sep-07
0	0	2,630,991,738	2,562,432,031	2,200,000,000	2,100,000,000	430,991,738	462,432,031	0	27-Sep-07
1,464,209,568	0	37,298,000,086	10,088,529,647	0	0	37,298,000,086	10,088,529,647	0	27-Sep-07
0	0	19,783,096,351	236,025,863	61,623,000,000	16,019,000,000	-41,839,903,649	-15,782,974,137	0	27-Sep-07
0	0	474,343,911	151,417,622	0	0	474,343,911	151,417,622	0	27-Sep-07
0	0	0	0	500,000,000	0	-500,000,000	0	0	27-Sep-07
0	0	76,494,854	74,996,944	0	0	76,494,854	74,996,944	0	27-Sep-07
0	0	4,563,986	2,961,817			4,563,986	2,961,817		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,023,099	3,023,099			3,023,099	3,023,099		27-Sep-07
0	0	17,179,181	17,138,480	0	0	17,179,181	17,138,480	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,178,859	5,066,498	0	0	5,178,859	5,066,498	0	27-Sep-07
0	0	11,902,513	11,902,513	0	0	11,902,513	11,902,513	0	27-Sep-07
0	0	128,283	128,283	0	0	128,283	128,283	0	27-Sep-07
0	0	2,025,000	2,025,000			2,025,000	2,025,000		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	637,785	637,785	0	0	637,785	637,785	0	27-Sep-07
0	0	252,025	252,025	0	0	252,025	252,025	0	27-Sep-07
0	0	73,887	73,887	0	0	73,887	73,887	0	27-Sep-07
0	0	446,858	446,858	0	0	446,858	446,858	0	27-Sep-07
0	0	77,545	0			77,545	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	20,760,130	20,760,130			20,760,130	20,760,130		27-Sep-07
0	0	1,084,388	1,084,388			1,084,388	1,084,388		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	48,381,278	0			48,381,278	0		27-Sep-07
0	0	25,280,071	25,280,071			25,280,071	25,280,071		27-Sep-07
0	0	12,106,806	10,865,334	0	0	12,106,806	10,865,334	0	27-Sep-07
0	0	205,811,658	205,811,658			205,811,658	205,811,658		27-Sep-07
0	0	286,547,425	286,547,425			286,547,425	286,547,425		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2	2			2	2		27-Sep-07
0	0	1,388,572	1,388,572	0	0	1,388,572	1,388,572	0	27-Sep-07
0	0	280,656	280,656			280,656	280,656		27-Sep-07
0	0	494,700	494,700	0	0	494,700	494,700	0	27-Sep-07
0	0	2,991,214	2,991,214			2,991,214	2,991,214		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,126,631	6,126,631	0	0	6,126,631	6,126,631	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	923,480,334	923,480,334	0	0	923,480,334	923,480,334	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	285,661,427	285,661,427	0	0	285,661,427	285,661,427	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	910,964,458	910,964,458			910,964,458	910,964,458		27-Sep-07
0	0	8	8			8	8		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,665,231	6,665,231	0	0	6,665,231	6,665,231	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,129,917	3,129,917			3,129,917	3,129,917		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	89,560,776	89,560,776	0	0	89,560,776	89,560,776	0	27-Sep-07
0	0	4,431,316	4,431,316			4,431,316	4,431,316		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	40,049,550	40,049,550			40,049,550	40,049,550		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,483,030	5,483,030			5,483,030	5,483,030		27-Sep-07
0	0	8,854,540	8,854,540	0	0	8,854,540	8,854,540	0	27-Sep-07
0	0	383,226	383,226			383,226	383,226		27-Sep-07
0	0	1,002,455	1,002,455			1,002,455	1,002,455		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	86,017	86,017			86,017	86,017		27-Sep-07
0	0	448,650	448,650			448,650	448,650		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	4,042,275	4,042,275			4,042,275	4,042,275		27-Sep-07
0	0	9,075,776	9,075,776			9,075,776	9,075,776		27-Sep-07
0	0	8,836,612	8,836,612			8,836,612	8,836,612		27-Sep-07
0	0	27,532,008	27,532,008			27,532,008	27,532,008		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,755,827,939	258,735,484	0	0	1,755,827,939	258,735,484	0	27-Sep-07
0	0	0	0	13,000,000,000	7,300,000,000	-13,000,000,000	-7,300,000,000	0	27-Sep-07
0	0	23,928,951	23,928,951	0	0	23,928,951	23,928,951	0	27-Sep-07
0	0	99,260,000	0	0	0	99,260,000	0	0	27-Sep-07
0	0	20,544,985	19,744,649	0	0	20,544,985	19,744,649	0	27-Sep-07
0	0	1,639,722	1,639,722			1,639,722	1,639,722		27-Sep-07
0	0	107,327,488	105,290,116	0	0	107,327,488	105,290,116	0	27-Sep-07
0	0	136,705	136,705	0	0	136,705	136,705	0	27-Sep-07
0	0	107,267,282	106,173,552	0	0	107,267,282	106,173,552	0	27-Sep-07
0	0	385,591,714	381,956,269	0	0	385,591,714	381,956,269	0	27-Sep-07
0	0	10,586,806	10,462,024	0	0	10,586,806	10,462,024	0	27-Sep-07
0	0	117,610,741	117,610,741	0	0	117,610,741	117,610,741	0	27-Sep-07
0	0	1,983,420	1,983,420			1,983,420	1,983,420		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,981,702	15,981,702			15,981,702	15,981,702		27-Sep-07
0	0	-29,959	-29,959	0	0	-29,959	-29,959	0	27-Sep-07
0	0	2,422,983	2,422,983			2,422,983	2,422,983		27-Sep-07
0	0	119,057	119,057			119,057	119,057		27-Sep-07
0	0	3,594,174	3,594,174			3,594,174	3,594,174		27-Sep-07
0	0	221,573	221,573			221,573	221,573		27-Sep-07
0	0	44,067,554	44,067,554	0	0	44,067,554	44,067,554	0	27-Sep-07
0	0	895,557,353	36,169,232	0	0	895,557,353	36,169,232	0	27-Sep-07
0	0	-186,983,348	-186,983,348	0	0	-186,983,348	-186,983,348	0	27-Sep-07
5,110,311,821	0	6,088,836,630	978,524,809	5,000,000,000	1,300,000,000	1,088,836,630	-321,475,191	0	27-Sep-07
0	0	1,439,361,992	133,858,191	12,400,000,000	500,000,000	-10,960,638,008	-366,141,809	0	27-Sep-07
0	0	164,227,808	94,227,808	0	0	164,227,808	94,227,808	0	27-Sep-07
0	0	12,717,811	12,717,811			12,717,811	12,717,811		27-Sep-07
0	0	491,087,203	34,888,516			491,087,203	34,888,516		27-Sep-07
0	0	4,910	4,910			4,910	4,910		27-Sep-07
0	0	137,495	137,495	0	0	137,495	137,495	0	27-Sep-07
0	0	19,391,271	19,391,271			19,391,271	19,391,271		27-Sep-07
0	0	551,533,179	551,533,179			551,533,179	551,533,179		27-Sep-07
0	0	2,100,000	2,100,000			2,100,000	2,100,000		27-Sep-07
0	0	665,130,045	0			665,130,045	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	23,817,224	0			23,817,224	0		27-Sep-07
0	0	7,752,247,074	0	0	0	7,752,247,074	0	0	27-Sep-07
0	0	184,614,887	0			184,614,887	0		27-Sep-07
0	0	67,388,304	0			67,388,304	0		27-Sep-07
0	0	2,786,143,835	0			2,786,143,835	0		27-Sep-07
0	0	85,460,647	0			85,460,647	0		27-Sep-07
0	0	67,012,198	0			67,012,198	0		27-Sep-07
0	0	39,929,916	0			39,929,916	0		27-Sep-07
0	0	94,095,221	94,095,221	0	0	94,095,221	94,095,221	0	27-Sep-07
0	0	-1,172,542,981	5,520,082	5,350,000,000	0	-6,522,542,981	5,520,082	0	27-Sep-07
0	0	610,845,066	2,465,306			610,845,066	2,465,306		27-Sep-07
0	0	68,175,000	0			68,175,000	0		27-Sep-07
0	0	1,777,072	1,777,072			1,777,072	1,777,072		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	8,835,866,040	80,953,428			8,835,866,040	80,953,428		27-Sep-07
0	0	578,010,899	0			578,010,899	0		27-Sep-07
0	0	148,489,942	2,275,967			148,489,942	2,275,967		27-Sep-07
0	0	154,977,656	1,248,029			154,977,656	1,248,029		27-Sep-07
0	0	1	1			1	1		27-Sep-07
0	0	103,671,778	0			103,671,778	0		27-Sep-07
0	0	245,823,483	0			245,823,483	0		27-Sep-07
0	0	1,420,290,156	0	0	0	1,420,290,156	0	0	27-Sep-07
0	0	51,890,137	0			51,890,137	0		27-Sep-07
0	0	15,840,838	0			15,840,838	0		27-Sep-07
0	0	285,578	0			285,578	0		27-Sep-07
0	0	4,205,901	0			4,205,901	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,218,058,652	0	0	0	5,218,058,652	0	0	27-Sep-07
0	0	752,425	0			752,425	0		27-Sep-07
0	0	9,416,343	0			9,416,343	0		27-Sep-07
0	0	749,874,273	0			749,874,273	0		27-Sep-07
0	0	3,659,652,255	0			3,659,652,255	0		27-Sep-07
0	0	6,929,245,560	0	0	0	6,929,245,560	0	0	27-Sep-07
0	0	-3,877,000,260	0	0	0	-3,877,000,260	0	0	27-Sep-07
0	0	114,003,154	0			114,003,154	0		27-Sep-07
0	0	292,731,639	0			292,731,639	0		27-Sep-07
0	0	3,835,790,555	0			3,835,790,555	0		27-Sep-07
0	0	130,632,584	0			130,632,584	0		27-Sep-07
0	0	-33,665,133,115	0	0	0	-33,665,133,115	0	0	27-Sep-07
0	0	1,109,803,587	0			1,109,803,587	0		27-Sep-07
0	0	170,799,802	0			170,799,802	0		27-Sep-07
0	0	956,438,804	0			956,438,804	0		27-Sep-07
0	0	692,849,500	692,849,500			692,849,500	692,849,500		27-Sep-07
0	0	1,384,114,497	1,384,114,497	0	0	1,384,114,497	1,384,114,497	0	27-Sep-07
0	0	12,084,158,993	0	0	0	12,084,158,993	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	709,772,534	709,772,534			709,772,534	709,772,534		27-Sep-07
0	0	1,198,070,468	0			1,198,070,468	0		27-Sep-07
0	0	4,740,156,415	396,821			4,740,156,415	396,821		27-Sep-07
0	0	10,708,530,360	65,967,021			10,708,530,360	65,967,021		27-Sep-07
0	0	2,397,957,479	663,306			2,397,957,479	663,306		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,878,481	3,878,481			3,878,481	3,878,481		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	483,483,742	483,483,742			483,483,742	483,483,742		27-Sep-07
0	0	46,184,263	46,184,263	0	0	46,184,263	46,184,263	0	27-Sep-07
0	0	-1,025,458,539	0	0	0	-1,025,458,539	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	197,424,009	0			197,424,009	0		27-Sep-07
0	0	22,862,183	0			22,862,183	0		27-Sep-07
0	0	3,001,831,691	0	0	0	3,001,831,691	0	0	27-Sep-07
0	0	18,771,681,655	0	0	0	18,771,681,655	0	0	27-Sep-07
0	0	2,157,016,605	0	0	0	2,157,016,605	0	0	27-Sep-07
0	0	894,226,302	0			894,226,302	0		27-Sep-07
0	0	2,072,615,771	0	0	0	2,072,615,771	0	0	27-Sep-07
0	0	524,666,064	0			524,666,064	0		27-Sep-07
0	0	8,613,126,252	0	0	0	8,613,126,252	0	0	27-Sep-07
0	0	1,146,862	1,146,862			1,146,862	1,146,862		27-Sep-07
0	0	1,971,466,500	0	0	0	1,971,466,500	0	0	27-Sep-07
0	0	35,356,440	35,356,440			35,356,440	35,356,440		27-Sep-07
0	0	103,801,901	103,801,901			103,801,901	103,801,901		27-Sep-07
0	0	2,054,745,127	0			2,054,745,127	0		27-Sep-07
0	0	18,656,159	0			18,656,159	0		27-Sep-07
0	0	100,652,801	0			100,652,801	0		27-Sep-07
0	0	3,279,212,415	0			3,279,212,415	0		27-Sep-07
0	0	867,313,877	0			867,313,877	0		27-Sep-07
0	0	1,042,927,722	0			1,042,927,722	0		27-Sep-07
0	0	1,222,503,913	0			1,222,503,913	0		27-Sep-07
0	0	271,003,860	0			271,003,860	0		27-Sep-07
0	0	128,583,709	0			128,583,709	0		27-Sep-07
0	0	0	0	49,658,000,000	1,000,000,000	-49,658,000,000	-1,000,000,000	0	27-Sep-07
0	0	5,188,216	5,188,216			5,188,216	5,188,216		27-Sep-07
0	0	14,389,808	14,389,808			14,389,808	14,389,808		27-Sep-07
0	0	0	0	250,000,000	250,000,000	-250,000,000	-250,000,000	0	27-Sep-07
0	0	47,525,208	47,525,208	0	0	47,525,208	47,525,208	0	27-Sep-07
0	0	95,243,851	0	0	0	95,243,851	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	47,525,208	47,525,208	0	0	47,525,208	47,525,208	0	27-Sep-07
0	0	0	0	250,000,000	250,000,000	-250,000,000	-250,000,000	0	27-Sep-07
0	0	0	0	1,100,000,000	0	-1,100,000,000	0	0	27-Sep-07
0	0	37,856	36,989	0	0	37,856	36,989	0	27-Sep-07
0	0	22,727	22,727			22,727	22,727		27-Sep-07
0	0	926,906,515	0	0	0	926,906,515	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	710,848,476	0	0	0	710,848,476	0	0	27-Sep-07
0	0	0	0	8,600,000,000	3,250,000,000	-8,600,000,000	-3,250,000,000	0	27-Sep-07
0	0	862,442,906	0	0	0	862,442,906	0	0	27-Sep-07
379,003,966	0	8,505,152,140	2,611,369,871	0	0	8,505,152,140	2,611,369,871	0	27-Sep-07
0	0	191,542,410	61,143,182	0	0	191,542,410	61,143,182	0	27-Sep-07
0	0	9,371,253	0	0	0	9,371,253	0	0	27-Sep-07
0	0	450,997,693	450,997,693	0	0	450,997,693	450,997,693	0	27-Sep-07
0	0	367,161,893	367,161,893			367,161,893	367,161,893		27-Sep-07
0	0	3,922,788	3,922,788			3,922,788	3,922,788		27-Sep-07
0	0	41,999	41,999			41,999	41,999		27-Sep-07
0	0	118,514,255	118,514,255			118,514,255	118,514,255		27-Sep-07
0	0	1,631,027	1,631,027			1,631,027	1,631,027		27-Sep-07
0	0	895,731	895,731			895,731	895,731		27-Sep-07
0	0	1,592,127	1,592,127			1,592,127	1,592,127		27-Sep-07
0	0	10,803	0			10,803	0		27-Sep-07
0	0	2,184,421	27,549			2,184,421	27,549		27-Sep-07
0	0	1,965,732	0			1,965,732	0		27-Sep-07
0	0	4,985,789	4,985,789			4,985,789	4,985,789		27-Sep-07
0	0	3,128,086	3,128,086			3,128,086	3,128,086		27-Sep-07
0	0	132,492	132,492			132,492	132,492		27-Sep-07
0	0	4,807,538	0			4,807,538	0		27-Sep-07
0	0	5,172,052	5,172,052			5,172,052	5,172,052		27-Sep-07
0	0	529,100	529,100			529,100	529,100		27-Sep-07
0	0	50,462,767	50,462,767			50,462,767	50,462,767		27-Sep-07
0	0	228,392,584	197,121,845			228,392,584	197,121,845		27-Sep-07
0	0	232,806,869	5,558,953			232,806,869	5,558,953		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	27,418,108	27,418,108			27,418,108	27,418,108		27-Sep-07
0	0	21,252,510	21,252,510			21,252,510	21,252,510		27-Sep-07
0	0	24,057,799	0			24,057,799	0		27-Sep-07
0	0	66,098,203	66,098,203			66,098,203	66,098,203		27-Sep-07
0	0	30,880,038	24,902,988			30,880,038	24,902,988		27-Sep-07
0	0	137,899,685	137,899,685			137,899,685	137,899,685		27-Sep-07
0	0	30,197,234	19,483,083			30,197,234	19,483,083		27-Sep-07
0	0	2,599,034	2,599,034			2,599,034	2,599,034		27-Sep-07
0	0	862,923	862,923			862,923	862,923		27-Sep-07
0	0	284,117,683	49,316,622	0	0	284,117,683	49,316,622	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	316,463,022	316,463,022	1,800,000,000	350,000,000	-1,483,536,978	-33,536,978	0	27-Sep-07
0	0	30,362,647	30,362,647	0	0	30,362,647	30,362,647	0	27-Sep-07
0	0	258,656	258,656	0	0	258,656	258,656	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	8,789,581	6,611,903			8,789,581	6,611,903		27-Sep-07
0	0	7	7			7	7		27-Sep-07
0	0	67,788,178	45,130,570			67,788,178	45,130,570		27-Sep-07
0	0	27,190,199	27,190,199	0	0	27,190,199	27,190,199	0	27-Sep-07
0	0	33,648,741	31,750,604			33,648,741	31,750,604		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	21,679,604	21,679,604			21,679,604	21,679,604		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	20,780,007	16,589,427			20,780,007	16,589,427		27-Sep-07
0	0	7,924,671	7,705,551			7,924,671	7,705,551		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	341	0			341	0		27-Sep-07
0	0	7,742,734	6,379,365			7,742,734	6,379,365		27-Sep-07
0	0	58,020,005	58,020,005			58,020,005	58,020,005		27-Sep-07
0	0	24,568,095	18,417,542			24,568,095	18,417,542		27-Sep-07
0	0	7,734,041	0	0	0	7,734,041	0	0	27-Sep-07
0	0	47,593,673	38,339,290			47,593,673	38,339,290		27-Sep-07
0	0	9,728,514	8,070,090			9,728,514	8,070,090		27-Sep-07
0	0	44,870,309	32,443,269			44,870,309	32,443,269		27-Sep-07
0	0	87,495,642	68,162,328			87,495,642	68,162,328		27-Sep-07
0	0	59,300	0			59,300	0		27-Sep-07
0	0	39,096,269	34,225,829			39,096,269	34,225,829		27-Sep-07
0	0	75,553,802	75,553,802			75,553,802	75,553,802		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,435,067	2,827,733			3,435,067	2,827,733		27-Sep-07
0	0	2,962,140	2,456,146			2,962,140	2,456,146		27-Sep-07
0	0	28,122,995	20,434,611			28,122,995	20,434,611		27-Sep-07
0	0	8,790,983	7,540,743			8,790,983	7,540,743		27-Sep-07
0	0	7,782,026	5,536,215			7,782,026	5,536,215		27-Sep-07
0	0	23,584,418	0			23,584,418	0		27-Sep-07
0	0	76,494,761	53,510,985			76,494,761	53,510,985		27-Sep-07
0	0	7,279,554	6,235,249			7,279,554	6,235,249		27-Sep-07
0	0	46,050	0			46,050	0		27-Sep-07
0	0	153,543	0			153,543	0		27-Sep-07
0	0	1,333,019	37,574			1,333,019	37,574		27-Sep-07
0	0	1,086,208	93,934			1,086,208	93,934		27-Sep-07
0	0	1,232,999	950,280			1,232,999	950,280		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,511,611	6,800,092			10,511,611	6,800,092		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	83,601,679	66,855,801			83,601,679	66,855,801		27-Sep-07
0	0	6,994,485	6,205,259			6,994,485	6,205,259		27-Sep-07
0	0	28,759,104	27,288,317			28,759,104	27,288,317		27-Sep-07
0	0	89,386,038	89,386,038			89,386,038	89,386,038		27-Sep-07
0	0	31,523,521	26,703,281			31,523,521	26,703,281		27-Sep-07
0	0	7,672,904	3,890,756			7,672,904	3,890,756		27-Sep-07
0	0	167,957,387	119,432,186			167,957,387	119,432,186		27-Sep-07
0	0	280,427	206,229			280,427	206,229		27-Sep-07
0	0	1,725,603	1,270,208			1,725,603	1,270,208		27-Sep-07
0	0	964,631	712,449			964,631	712,449		27-Sep-07
0	0	2,454,436	1,811,701			2,454,436	1,811,701		27-Sep-07
0	0	159,124,551	116,231,834			159,124,551	116,231,834		27-Sep-07
0	0	18,838,488	12,699,226			18,838,488	12,699,226		27-Sep-07
0	0	8,649,894	5,969,115			8,649,894	5,969,115		27-Sep-07
0	0	385,293	307,381			385,293	307,381		27-Sep-07
0	0	1,886,218	1,097,744			1,886,218	1,097,744		27-Sep-07
0	0	2,202,047	1,319,235			2,202,047	1,319,235		27-Sep-07
0	0	92,230,290	53,966,135			92,230,290	53,966,135		27-Sep-07
0	0	228,649	13,076			228,649	13,076		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	102,605,703	102,605,703	0	0	102,605,703	102,605,703	0	27-Sep-07
0	0	0	0	2,700,000,000	2,650,000,000	-2,700,000,000	-2,650,000,000	0	27-Sep-07
0	0	16,553,704,738	0	10,000,000,000	0	6,553,704,738	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	54,010	54,010			54,010	54,010		27-Sep-07
0	0	119,272	119,272			119,272	119,272		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	119,272	119,272			119,272	119,272		27-Sep-07
0	0	13,392,867,080	34,532,435			13,392,867,080	34,532,435		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	-19,244,192,940	44,162,111			-19,244,192,940	44,162,111		27-Sep-07
0	0	-119,272	-119,272	0	0	-119,272	-119,272	0	27-Sep-07
0	0	-6,713,605,273	-34,651,704	0	0	-6,713,605,273	-34,651,704	0	27-Sep-07
0	0	-54,011	-54,011	0	0	-54,011	-54,011	0	27-Sep-07
0	0	106,694,034	0			106,694,034	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	13,566	13,566			13,566	13,566		27-Sep-07
0	0	444,953	444,953			444,953	444,953		27-Sep-07
0	0	11,441	11,441			11,441	11,441		27-Sep-07
0	0	1,202,191	1,202,191			1,202,191	1,202,191		27-Sep-07
0	0	16,690	15,925			16,690	15,925		27-Sep-07
0	0	1,952,122	1,952,122			1,952,122	1,952,122		27-Sep-07
0	0	66,382	66,382	0	0	66,382	66,382	0	27-Sep-07
0	0	137,760	0	0	0	137,760	0	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	131,197,487	119,075,842			131,197,487	119,075,842		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	118,473,804	117,251,857	0	0	118,473,804	117,251,857	0	27-Sep-07
0	0	632,195,795	0	0	0	632,195,795	0	0	27-Sep-07
0	0	233,600,587	0	600,000,000	0	-366,399,413	0	0	27-Sep-07
2,347,098	0	2,347,098	0			2,347,098	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
299,339	0	299,339	0			299,339	0		27-Sep-07
23	0	23	0			23	0		27-Sep-07
14,592	0	14,592	0			14,592	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
2,273	0	2,273	0			2,273	0		27-Sep-07
4	0	4	0			4	0		27-Sep-07
263,632	0	263,632	0			263,632	0		27-Sep-07
61,189	0	61,189	0			61,189	0		27-Sep-07
10,292	0	10,292	0			10,292	0		27-Sep-07
4,677	0	4,677	0			4,677	0		27-Sep-07
229	0	229	0			229	0		27-Sep-07
600	0	600	0			600	0		27-Sep-07
311	0	311	0			311	0		27-Sep-07
294,101	0	294,101	0			294,101	0		27-Sep-07
2,864	0	2,864	0			2,864	0		27-Sep-07
164	0	164	0			164	0		27-Sep-07
218,921	0	218,921	0			218,921	0		27-Sep-07
1,852	0	1,852	0			1,852	0		27-Sep-07
1,772	0	1,772	0			1,772	0		27-Sep-07
42,831	0	42,831	0			42,831	0		27-Sep-07
12,521	0	12,521	0			12,521	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
264	0	264	0			264	0		27-Sep-07
107,751	0	107,751	0			107,751	0		27-Sep-07
1,964	0	1,964	0			1,964	0		27-Sep-07
119	0	119	0			119	0		27-Sep-07
41	0	41	0			41	0		27-Sep-07
3	0	3	0			3	0		27-Sep-07
3,969	0	3,969	0			3,969	0		27-Sep-07
168,586	0	168,586	0			168,586	0		27-Sep-07
45	0	45	0			45	0		27-Sep-07
379	0	379	0			379	0		27-Sep-07
74	0	74	0			74	0		27-Sep-07
436	0	436	0			436	0		27-Sep-07
50,808	0	50,808	0			50,808	0		27-Sep-07
2,543	0	2,543	0			2,543	0		27-Sep-07
745	0	745	0			745	0		27-Sep-07
2,864	0	2,864	0			2,864	0		27-Sep-07
479	0	479	0			479	0		27-Sep-07
1,671	0	1,671	0			1,671	0		27-Sep-07
456,928	0	456,928	0			456,928	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
1,090	0	1,090	0			1,090	0		27-Sep-07
5	0	5	0			5	0		27-Sep-07
440	0	440	0			440	0		27-Sep-07
1,485	0	1,485	0			1,485	0		27-Sep-07
601	0	601	0			601	0		27-Sep-07
306,465	0	306,465	0			306,465	0		27-Sep-07
72,385	0	72,385	0			72,385	0		27-Sep-07
5,625	0	5,625	0			5,625	0		27-Sep-07
3,430	0	3,430	0			3,430	0		27-Sep-07
198,605	0	198,605	0			198,605	0		27-Sep-07
174,413	0	174,413	0			174,413	0		27-Sep-07
90,436	0	90,436	0			90,436	0		27-Sep-07
251	0	251	0			251	0		27-Sep-07
231,755	0	231,755	0			231,755	0		27-Sep-07
10	0	10	0			10	0		27-Sep-07
77,365	0	77,365	0			77,365	0		27-Sep-07
2,351	0	2,351	0			2,351	0		27-Sep-07
368	0	368	0			368	0		27-Sep-07
6,401	0	6,401	0			6,401	0		27-Sep-07
1,161	0	1,161	0			1,161	0		27-Sep-07
649	0	649	0			649	0		27-Sep-07
7	0	7	0			7	0		27-Sep-07
284	0	284	0			284	0		27-Sep-07
28	0	28	0			28	0		27-Sep-07
13	0	13	0			13	0		27-Sep-07
123,159	0	123,159	0			123,159	0		27-Sep-07
4,216	0	4,216	0			4,216	0		27-Sep-07
18	0	18	0			18	0		27-Sep-07
160	0	160	0			160	0		27-Sep-07
313,987	0	313,987	0			313,987	0		27-Sep-07
9,712	0	9,712	0			9,712	0		27-Sep-07
59	0	59	0			59	0		27-Sep-07
17	0	17	0			17	0		27-Sep-07
215	0	215	0			215	0		27-Sep-07
3	0	3	0			3	0		27-Sep-07
79,282	0	79,282	0			79,282	0		27-Sep-07
1,020	0	1,020	0			1,020	0		27-Sep-07
2,541	0	2,541	0			2,541	0		27-Sep-07
176	0	176	0			176	0		27-Sep-07
76	0	76	0			76	0		27-Sep-07
3,298,947	0	3,298,947	0			3,298,947	0		27-Sep-07
5,162	0	5,162	0			5,162	0		27-Sep-07
507,068	0	507,068	0			507,068	0		27-Sep-07
507,068	0	507,068	0			507,068	0		27-Sep-07
64	0	64	0			64	0		27-Sep-07
41,490	0	41,490	0			41,490	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
249	0	249	0			249	0		27-Sep-07
431,318	0	431,318	0			431,318	0		27-Sep-07
218,995	0	218,995	0			218,995	0		27-Sep-07
91	0	91	0			91	0		27-Sep-07
263	0	263	0			263	0		27-Sep-07
4	0	4	0			4	0		27-Sep-07
217	0	217	0			217	0		27-Sep-07
1,051	0	1,051	0			1,051	0		27-Sep-07
2,310	0	2,310	0			2,310	0		27-Sep-07
1,711	0	1,711	0			1,711	0		27-Sep-07
1,153	0	1,153	0			1,153	0		27-Sep-07
27,006	0	27,006	0			27,006	0		27-Sep-07
100	0	100	0			100	0		27-Sep-07
100	0	100	0			100	0		27-Sep-07
468,840	0	468,840	0			468,840	0		27-Sep-07
137	0	137	0			137	0		27-Sep-07
59	0	59	0			59	0		27-Sep-07
466	0	466	0			466	0		27-Sep-07
466	0	466	0			466	0		27-Sep-07
466	0	466	0			466	0		27-Sep-07
461	0	461	0			461	0		27-Sep-07
1,911	0	1,911	0			1,911	0		27-Sep-07
9	0	9	0			9	0		27-Sep-07
137,347	0	137,347	0			137,347	0		27-Sep-07
168,409	0	168,409	0			168,409	0		27-Sep-07
154,827	0	154,827	0			154,827	0		27-Sep-07
4,750	0	4,750	0			4,750	0		27-Sep-07
934,957	0	934,957	0			934,957	0		27-Sep-07
13	0	13	0			13	0		27-Sep-07
20,517	0	20,517	0			20,517	0		27-Sep-07
2,391	0	2,391	0			2,391	0		27-Sep-07
4,800,374	0	4,800,374	0			4,800,374	0		27-Sep-07
1,615,348	0	1,615,348	0			1,615,348	0		27-Sep-07
59,006	0	59,006	0			59,006	0		27-Sep-07
1,623,392	0	1,623,392	0			1,623,392	0		27-Sep-07
410,233	0	410,233	0			410,233	0		27-Sep-07
493,249	0	493,249	0			493,249	0		27-Sep-07
2,660	0	2,660	0			2,660	0		27-Sep-07
7,620	0	7,620	0			7,620	0		27-Sep-07
240	0	240	0			240	0		27-Sep-07
14	0	14	0			14	0		27-Sep-07
3,022	0	3,022	0			3,022	0		27-Sep-07
84,956	0	84,956	0			84,956	0		27-Sep-07
3,578	0	3,578	0			3,578	0		27-Sep-07
195	0	195	0			195	0		27-Sep-07
70,467	0	70,467	0			70,467	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
795	0	795	0			795	0		27-Sep-07
177	0	177	0			177	0		27-Sep-07
266	0	266	0			266	0		27-Sep-07
267,195	0	267,195	0			267,195	0		27-Sep-07
892	0	892	0			892	0		27-Sep-07
446	0	446	0			446	0		27-Sep-07
202	0	202	0			202	0		27-Sep-07
99	0	99	0			99	0		27-Sep-07
11,125	0	11,125	0			11,125	0		27-Sep-07
8,650	0	8,650	0			8,650	0		27-Sep-07
60	0	60	0			60	0		27-Sep-07
563	0	563	0			563	0		27-Sep-07
6,630	0	6,630	0			6,630	0		27-Sep-07
831	0	831	0			831	0		27-Sep-07
150	0	150	0			150	0		27-Sep-07
657,879	0	657,879	0			657,879	0		27-Sep-07
3,559	0	3,559	0			3,559	0		27-Sep-07
16,204	0	16,204	0			16,204	0		27-Sep-07
1,178	0	1,178	0			1,178	0		27-Sep-07
199,749	0	199,749	0			199,749	0		27-Sep-07
199,769	0	199,769	0			199,769	0		27-Sep-07
199,798	0	199,798	0			199,798	0		27-Sep-07
388	0	388	0			388	0		27-Sep-07
1,502	0	1,502	0			1,502	0		27-Sep-07
70,695	0	70,695	0			70,695	0		27-Sep-07
29,458	0	29,458	0			29,458	0		27-Sep-07
367,025	0	367,025	0			367,025	0		27-Sep-07
2,459	0	2,459	0			2,459	0		27-Sep-07
79	0	79	0			79	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
62	0	62	0			62	0		27-Sep-07
587	0	587	0			587	0		27-Sep-07
950	0	950	0			950	0		27-Sep-07
242	0	242	0			242	0		27-Sep-07
366,411	0	366,411	0			366,411	0		27-Sep-07
181	0	181	0			181	0		27-Sep-07
62	0	62	0			62	0		27-Sep-07
3,326	0	3,326	0			3,326	0		27-Sep-07
5,920	0	5,920	0			5,920	0		27-Sep-07
1,471	0	1,471	0			1,471	0		27-Sep-07
2,807	0	2,807	0			2,807	0		27-Sep-07
81	0	81	0			81	0		27-Sep-07
3,753	0	3,753	0			3,753	0		27-Sep-07
142,195	0	142,195	0			142,195	0		27-Sep-07
0	0	256,971	0			256,971	0		27-Sep-07
0	0	1,006,781	0			1,006,781	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	167,031	0			167,031	0		27-Sep-07
0	0	1,725,478	0			1,725,478	0		27-Sep-07
0	0	840,816	0			840,816	0		27-Sep-07
0	0	151,606	0			151,606	0		27-Sep-07
0	0	3,341,244	0			3,341,244	0		27-Sep-07
0	0	186,020	0			186,020	0		27-Sep-07
0	0	3,362,019	0			3,362,019	0		27-Sep-07
0	0	21,295	0			21,295	0		27-Sep-07
0	0	50,575	0			50,575	0		27-Sep-07
0	0	53,682,644	0			53,682,644	0		27-Sep-07
0	0	190,961	0			190,961	0		27-Sep-07
0	0	3,003	0			3,003	0		27-Sep-07
0	0	1,779,486	0			1,779,486	0		27-Sep-07
0	0	1,897,655	0			1,897,655	0		27-Sep-07
0	0	1,065,558	0			1,065,558	0		27-Sep-07
0	0	7,462,608	0			7,462,608	0		27-Sep-07
0	0	4,054,814	0			4,054,814	0		27-Sep-07
0	0	164,766	0			164,766	0		27-Sep-07
0	0	12,059,288	0			12,059,288	0		27-Sep-07
0	0	11,483	0			11,483	0		27-Sep-07
0	0	6,885,705	0			6,885,705	0		27-Sep-07
0	0	18,551,920	0			18,551,920	0		27-Sep-07
0	0	52,213	0			52,213	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,827,411	0			3,827,411	0		27-Sep-07
0	0	5,666,651	0			5,666,651	0		27-Sep-07
0	0	334,494	0			334,494	0		27-Sep-07
0	0	6,132,542	0			6,132,542	0		27-Sep-07
0	0	1,657,603	0			1,657,603	0		27-Sep-07
0	0	159,143	0			159,143	0		27-Sep-07
0	0	318,287	0			318,287	0		27-Sep-07
0	0	12,506,711	0			12,506,711	0		27-Sep-07
0	0	6,913,919	0			6,913,919	0		27-Sep-07
0	0	53,155	0			53,155	0		27-Sep-07
0	0	1,910,254	0			1,910,254	0		27-Sep-07
0	0	4,515,130	0			4,515,130	0		27-Sep-07
0	0	3,423,493	0			3,423,493	0		27-Sep-07
0	0	2,982,549	35,463			2,982,549	35,463		27-Sep-07
0	0	12,239	0			12,239	0		27-Sep-07
0	0	66,372,625	124,748			66,372,625	124,748		27-Sep-07
0	0	636,574	0			636,574	0		27-Sep-07
0	0	35,051,423	0			35,051,423	0		27-Sep-07
0	0	72,187,150	0			72,187,150	0		27-Sep-07
0	0	77,696,393	0			77,696,393	0		27-Sep-07
0	0	318,287	0			318,287	0		27-Sep-07
0	0	1,484,852	0			1,484,852	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	115,352,330	3,643,440			115,352,330	3,643,440		27-Sep-07
0	0	1,350,550	968,093			1,350,550	968,093		27-Sep-07
0	0	7,588,519	0			7,588,519	0		27-Sep-07
0	0	159,143	0			159,143	0		27-Sep-07
0	0	757,096	0			757,096	0		27-Sep-07
0	0	1,874,098	0			1,874,098	0		27-Sep-07
0	0	4,789,984	0			4,789,984	0		27-Sep-07
0	0	11,524,842	0			11,524,842	0		27-Sep-07
0	0	13,008,397	0			13,008,397	0		27-Sep-07
0	0	45,443	0			45,443	0		27-Sep-07
0	0	295,995,715	5,159,605			295,995,715	5,159,605		27-Sep-07
0	0	483,174	0			483,174	0		27-Sep-07
0	0	153,040	0			153,040	0		27-Sep-07
0	0	13,228,872	1,196,417			13,228,872	1,196,417		27-Sep-07
0	0	301,523	0			301,523	0		27-Sep-07
0	0	426,772	0			426,772	0		27-Sep-07
0	0	24,142	0			24,142	0		27-Sep-07
0	0	377,802	0			377,802	0		27-Sep-07
0	0	123,207	123,207			123,207	123,207		27-Sep-07
0	0	6,747,094	0			6,747,094	0		27-Sep-07
0	0	416,420	0			416,420	0		27-Sep-07
0	0	431,153	6,436			431,153	6,436		27-Sep-07
0	0	672,917	0			672,917	0		27-Sep-07
0	0	4,865,659	0			4,865,659	0		27-Sep-07
0	0	668,556	0			668,556	0		27-Sep-07
0	0	396,182	0			396,182	0		27-Sep-07
0	0	166,241	160,277			166,241	160,277		27-Sep-07
0	0	359,961	0			359,961	0		27-Sep-07
0	0	89,990	0			89,990	0		27-Sep-07
0	0	637,785	0			637,785	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,281,081	3,827,994			10,281,081	3,827,994		27-Sep-07
0	0	544,199	58,197			544,199	58,197		27-Sep-07
0	0	90,853	0			90,853	0		27-Sep-07
0	0	752,179	0			752,179	0		27-Sep-07
0	0	2,133,532	0			2,133,532	0		27-Sep-07
0	0	25,456,360	0			25,456,360	0		27-Sep-07
0	0	322,875,629	0			322,875,629	0		27-Sep-07
0	0	7,026,491	882,971			7,026,491	882,971		27-Sep-07
0	0	478,668	422,544			478,668	422,544		27-Sep-07
0	0	18,218	0			18,218	0		27-Sep-07
0	0	9,380	0			9,380	0		27-Sep-07
0	0	27,575,323	1,531,581			27,575,323	1,531,581		27-Sep-07
0	0	345,682	0			345,682	0		27-Sep-07
0	0	197,714	0			197,714	0		27-Sep-07
0	0	80,182	80,146			80,182	80,146		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	143,646,652	45,829,316			143,646,652	45,829,316		27-Sep-07
0	0	13,011,558	0			13,011,558	0		27-Sep-07
0	0	50,554	27,645			50,554	27,645		27-Sep-07
0	0	40,214,667	0			40,214,667	0		27-Sep-07
0	0	297,525	0			297,525	0		27-Sep-07
0	0	3,739	0			3,739	0		27-Sep-07
0	0	37,731	0			37,731	0		27-Sep-07
0	0	174,401	0			174,401	0		27-Sep-07
0	0	122,747	0			122,747	0		27-Sep-07
0	0	346,785	0			346,785	0		27-Sep-07
0	0	32,441	0			32,441	0		27-Sep-07
0	0	6,835,500	2,014,467			6,835,500	2,014,467		27-Sep-07
0	0	5,882,166	0			5,882,166	0		27-Sep-07
0	0	187,159	0			187,159	0		27-Sep-07
0	0	2,977,962	0			2,977,962	0		27-Sep-07
0	0	1,197,569	0			1,197,569	0		27-Sep-07
0	0	2,118,801	0			2,118,801	0		27-Sep-07
0	0	13,737,859	0			13,737,859	0		27-Sep-07
0	0	2,956	0			2,956	0		27-Sep-07
0	0	384,987	0			384,987	0		27-Sep-07
0	0	236,050	0			236,050	0		27-Sep-07
0	0	19,359,201	0			19,359,201	0		27-Sep-07
0	0	172,066	0			172,066	0		27-Sep-07
0	0	270,206	255,960			270,206	255,960		27-Sep-07
0	0	21,081,587	0			21,081,587	0		27-Sep-07
0	0	5,182,071	0			5,182,071	0		27-Sep-07
0	0	114,621	0			114,621	0		27-Sep-07
0	0	6,037	0			6,037	0		27-Sep-07
0	0	24,716,177	0			24,716,177	0		27-Sep-07
0	0	84,290	0			84,290	0		27-Sep-07
0	0	18,652	0			18,652	0		27-Sep-07
0	0	18,644,901	0			18,644,901	0		27-Sep-07
0	0	159,539	0			159,539	0		27-Sep-07
0	0	25,049,561	0			25,049,561	0		27-Sep-07
0	0	495,544	0			495,544	0		27-Sep-07
0	0	16,222,560	0			16,222,560	0		27-Sep-07
0	0	1,969,852	0			1,969,852	0		27-Sep-07
0	0	945,258	0			945,258	0		27-Sep-07
0	0	8,174,980	0			8,174,980	0		27-Sep-07
0	0	99,550	99,550			99,550	99,550		27-Sep-07
0	0	9,417,095	0			9,417,095	0		27-Sep-07
0	0	4,241,907	0			4,241,907	0		27-Sep-07
0	0	99,000	99,000			99,000	99,000		27-Sep-07
0	0	3,485,653	0			3,485,653	0		27-Sep-07
0	0	2,638	0			2,638	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	8,875,552	0			8,875,552	0		27-Sep-07
0	0	24,633	0			24,633	0		27-Sep-07
0	0	24,633	0			24,633	0		27-Sep-07
0	0	118,545	0			118,545	0		27-Sep-07
0	0	97,915	0			97,915	0		27-Sep-07
0	0	38,181	0			38,181	0		27-Sep-07
0	0	5,125,841	0			5,125,841	0		27-Sep-07
0	0	11,000	11,000			11,000	11,000		27-Sep-07
0	0	19,453,451	0			19,453,451	0		27-Sep-07
0	0	23,884,670	0			23,884,670	0		27-Sep-07
0	0	249,965,005	5,253,844			249,965,005	5,253,844		27-Sep-07
0	0	16,176,388	0			16,176,388	0		27-Sep-07
0	0	4,053	4,053			4,053	4,053		27-Sep-07
0	0	4,712	0			4,712	0		27-Sep-07
0	0	1,141	0			1,141	0		27-Sep-07
0	0	5,544,560	0			5,544,560	0		27-Sep-07
0	0	704,120	0			704,120	0		27-Sep-07
0	0	106,556,909	0			106,556,909	0		27-Sep-07
0	0	33,978,049	0			33,978,049	0		27-Sep-07
0	0	93,309,209	411,851			93,309,209	411,851		27-Sep-07
0	0	81,178	0			81,178	0		27-Sep-07
0	0	172,289	0			172,289	0		27-Sep-07
0	0	17,330	0			17,330	0		27-Sep-07
0	0	13,345,549	0			13,345,549	0		27-Sep-07
0	0	44,047	35,805			44,047	35,805		27-Sep-07
0	0	127,632	102,102			127,632	102,102		27-Sep-07
0	0	17,421,778	0			17,421,778	0		27-Sep-07
0	0	57,735,134	0			57,735,134	0		27-Sep-07
0	0	1,338,585	0			1,338,585	0		27-Sep-07
0	0	2,845,803	0			2,845,803	0		27-Sep-07
0	0	283,034,755	1,576,988			283,034,755	1,576,988		27-Sep-07
0	0	2,575,566	0			2,575,566	0		27-Sep-07
0	0	4,929,711	0			4,929,711	0		27-Sep-07
0	0	122,475	0			122,475	0		27-Sep-07
0	0	2,679,208	0			2,679,208	0		27-Sep-07
0	0	16,922,725	1,312,046			16,922,725	1,312,046		27-Sep-07
0	0	4,044,361	130,415			4,044,361	130,415		27-Sep-07
0	0	10,559,816	0			10,559,816	0		27-Sep-07
0	0	16,895,037	3,478,544			16,895,037	3,478,544		27-Sep-07
0	0	84,320,101	5,559,321			84,320,101	5,559,321		27-Sep-07
0	0	412,458	0			412,458	0		27-Sep-07
0	0	273,451	0			273,451	0		27-Sep-07
0	0	1,125,414	0			1,125,414	0		27-Sep-07
0	0	3,354,766	0			3,354,766	0		27-Sep-07
0	0	110,401	0			110,401	0		27-Sep-07
0	0	586,409	0			586,409	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	114	0			114	0		27-Sep-07
0	0	114	0			114	0		27-Sep-07
0	0	95,076	0			95,076	0		27-Sep-07
0	0	41,512	0			41,512	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	10,902	0			10,902	0		27-Sep-07
0	0	591,571	0			591,571	0		27-Sep-07
0	0	3,261,351	0			3,261,351	0		27-Sep-07
0	0	745,987	745,987			745,987	745,987		27-Sep-07
0	0	2,408	0			2,408	0		27-Sep-07
0	0	2,414	0			2,414	0		27-Sep-07
0	0	413,785	0			413,785	0		27-Sep-07
0	0	16,152	0			16,152	0		27-Sep-07
0	0	193,463	0			193,463	0		27-Sep-07
0	0	43,844	0			43,844	0		27-Sep-07
0	0	59,607	0			59,607	0		27-Sep-07
0	0	243,485	0			243,485	0		27-Sep-07
0	0	1,331,521	0			1,331,521	0		27-Sep-07
0	0	2,475,745	0			2,475,745	0		27-Sep-07
0	0	996,677	0			996,677	0		27-Sep-07
0	0	7,841,282	0			7,841,282	0		27-Sep-07
0	0	1,024,623	0			1,024,623	0		27-Sep-07
0	0	88,836	0			88,836	0		27-Sep-07
0	0	557,801	0			557,801	0		27-Sep-07
0	0	687,724	143,799			687,724	143,799		27-Sep-07
0	0	18,099	0			18,099	0		27-Sep-07
0	0	16,236	0			16,236	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	32,330	0			32,330	0		27-Sep-07
0	0	124,038	0			124,038	0		27-Sep-07
0	0	273,994	1,694			273,994	1,694		27-Sep-07
0	0	22,968	0			22,968	0		27-Sep-07
0	0	757,634	0			757,634	0		27-Sep-07
0	0	808,528	423,982			808,528	423,982		27-Sep-07
0	0	1,490	0			1,490	0		27-Sep-07
0	0	413,092	0			413,092	0		27-Sep-07
0	0	180,687	0			180,687	0		27-Sep-07
0	0	10,309	0			10,309	0		27-Sep-07
0	0	18,229	0			18,229	0		27-Sep-07
0	0	710,213	0			710,213	0		27-Sep-07
0	0	139,662	0			139,662	0		27-Sep-07
0	0	56,425	56,399			56,425	56,399		27-Sep-07
0	0	1,533,440	0			1,533,440	0		27-Sep-07
0	0	42,011	2,585			42,011	2,585		27-Sep-07
0	0	11,765,061	14,026			11,765,061	14,026		27-Sep-07
0	0	8,066,433	0			8,066,433	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	12,688	0			12,688	0		27-Sep-07
0	0	24,184,320	0			24,184,320	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	4,236,954	38,611			4,236,954	38,611		27-Sep-07
0	0	101,221,953	689			101,221,953	689		27-Sep-07
0	0	18,681	0			18,681	0		27-Sep-07
0	0	4,463,696	4,463,696			4,463,696	4,463,696		27-Sep-07
0	0	7,184	0			7,184	0		27-Sep-07
0	0	2,168,915	0			2,168,915	0		27-Sep-07
0	0	16,198,530	0			16,198,530	0		27-Sep-07
0	0	2,109,533	0			2,109,533	0		27-Sep-07
0	0	9,859,610	0			9,859,610	0		27-Sep-07
0	0	39,981,615	0			39,981,615	0		27-Sep-07
0	0	13,976,246	0			13,976,246	0		27-Sep-07
0	0	53,353	0			53,353	0		27-Sep-07
0	0	2,260,000	0			2,260,000	0		27-Sep-07
0	0	5,483,553	6,715			5,483,553	6,715		27-Sep-07
0	0	1,361,143	944,592			1,361,143	944,592		27-Sep-07
0	0	2,530,199	20,705			2,530,199	20,705		27-Sep-07
0	0	5,040,993	0			5,040,993	0		27-Sep-07
0	0	868,263	0			868,263	0		27-Sep-07
0	0	981,819	0			981,819	0		27-Sep-07
0	0	76,182	0			76,182	0		27-Sep-07
0	0	10,126,956	0			10,126,956	0		27-Sep-07
0	0	87,094	0			87,094	0		27-Sep-07
0	0	25,899,274	0			25,899,274	0		27-Sep-07
0	0	1,840,984	99,608			1,840,984	99,608		27-Sep-07
0	0	198,673	0			198,673	0		27-Sep-07
0	0	28,517	0			28,517	0		27-Sep-07
0	0	7,269,294	4,041,796			7,269,294	4,041,796		27-Sep-07
0	0	334,581	334,581			334,581	334,581		27-Sep-07
0	0	12,902,723	0			12,902,723	0		27-Sep-07
0	0	16,938,974	0			16,938,974	0		27-Sep-07
0	0	41,487,747	226,235			41,487,747	226,235		27-Sep-07
0	0	11,113,802	94,641			11,113,802	94,641		27-Sep-07
0	0	487,611	0			487,611	0		27-Sep-07
0	0	577,120	0			577,120	0		27-Sep-07
0	0	4,581,293	0			4,581,293	0		27-Sep-07
0	0	19,167	0			19,167	0		27-Sep-07
0	0	133,112,374	0			133,112,374	0		27-Sep-07
0	0	34,669,483	129,888			34,669,483	129,888		27-Sep-07
0	0	6,058,789	337,328			6,058,789	337,328		27-Sep-07
0	0	14,224,152	0			14,224,152	0		27-Sep-07
0	0	2,760,696	0			2,760,696	0		27-Sep-07
0	0	4,495,546	0			4,495,546	0		27-Sep-07
0	0	243,672,011	0			243,672,011	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	196,188,115	0			196,188,115	0		27-Sep-07
0	0	1,286,108	460,012			1,286,108	460,012		27-Sep-07
0	0	2,297,722	0			2,297,722	0		27-Sep-07
0	0	3,267,258	0			3,267,258	0		27-Sep-07
0	0	13,487,316	5,928,888			13,487,316	5,928,888		27-Sep-07
0	0	9,716,807	4,243,462			9,716,807	4,243,462		27-Sep-07
0	0	3,033,162	3,033,162			3,033,162	3,033,162		27-Sep-07
0	0	34,620,994	0			34,620,994	0		27-Sep-07
0	0	233,534	0			233,534	0		27-Sep-07
0	0	314,245,121	5,806,389			314,245,121	5,806,389		27-Sep-07
0	0	469,590	0			469,590	0		27-Sep-07
0	0	591,766	0			591,766	0		27-Sep-07
0	0	1,696,924	0			1,696,924	0		27-Sep-07
0	0	2,077,517	0			2,077,517	0		27-Sep-07
0	0	46,701,719	702,469			46,701,719	702,469		27-Sep-07
0	0	79,359,989	9,463,938			79,359,989	9,463,938		27-Sep-07
0	0	3,633,269	444,765			3,633,269	444,765		27-Sep-07
0	0	37,969	0			37,969	0		27-Sep-07
0	0	29,167	0			29,167	0		27-Sep-07
0	0	25,146	0			25,146	0		27-Sep-07
0	0	681	0			681	0		27-Sep-07
0	0	11,288,849	1,955,654			11,288,849	1,955,654		27-Sep-07
0	0	63,007,642	0			63,007,642	0		27-Sep-07
0	0	4,427,644	0			4,427,644	0		27-Sep-07
0	0	345,141	0			345,141	0		27-Sep-07
0	0	3,057,092	0			3,057,092	0		27-Sep-07
0	0	2,391,730	403			2,391,730	403		27-Sep-07
0	0	1,213,911	0			1,213,911	0		27-Sep-07
0	0	1,255,926	0			1,255,926	0		27-Sep-07
0	0	3,428,751	0			3,428,751	0		27-Sep-07
0	0	113,852	0			113,852	0		27-Sep-07
0	0	287,482	234,341			287,482	234,341		27-Sep-07
0	0	4,096,350	4,096,350			4,096,350	4,096,350		27-Sep-07
0	0	1,365,450	1,365,450			1,365,450	1,365,450		27-Sep-07
0	0	951,152	0			951,152	0		27-Sep-07
0	0	204,668,686	176,261,575			204,668,686	176,261,575		27-Sep-07
0	0	211,291,810	0			211,291,810	0		27-Sep-07
0	0	1,464,958	0			1,464,958	0		27-Sep-07
0	0	659,415	0			659,415	0		27-Sep-07
0	0	543	543			543	543		27-Sep-07
0	0	120,794	0			120,794	0		27-Sep-07
0	0	318,631	47,494			318,631	47,494		27-Sep-07
0	0	1,987,300	0			1,987,300	0		27-Sep-07
0	0	152,146	0			152,146	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	70,322	0			70,322	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	2,968,474	0			2,968,474	0		27-Sep-07
0	0	1,858,764	0			1,858,764	0		27-Sep-07
0	0	144,537,397	0			144,537,397	0		27-Sep-07
0	0	68,396,029	0			68,396,029	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	79,029	0			79,029	0		27-Sep-07
0	0	215,286	215,286			215,286	215,286		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,835,989	0			1,835,989	0		27-Sep-07
0	0	409,114	47,906			409,114	47,906		27-Sep-07
0	0	2,501	0			2,501	0		27-Sep-07
0	0	192,039	0			192,039	0		27-Sep-07
0	0	1,547,099	0			1,547,099	0		27-Sep-07
0	0	260,480	260,480			260,480	260,480		27-Sep-07
0	0	2,486	0			2,486	0		27-Sep-07
0	0	16,854,788	0			16,854,788	0		27-Sep-07
0	0	395,491	0			395,491	0		27-Sep-07
0	0	4,105,917	3,292			4,105,917	3,292		27-Sep-07
0	0	206,573	0			206,573	0		27-Sep-07
0	0	6,690	0			6,690	0		27-Sep-07
0	0	36,570	0			36,570	0		27-Sep-07
0	0	270,211	0			270,211	0		27-Sep-07
0	0	397,743	0			397,743	0		27-Sep-07
0	0	6,775,669	0			6,775,669	0		27-Sep-07
0	0	485,492	354,095			485,492	354,095		27-Sep-07
0	0	273,040	0			273,040	0		27-Sep-07
0	0	136,114	0			136,114	0		27-Sep-07
0	0	7,189,061	1,748,333			7,189,061	1,748,333		27-Sep-07
0	0	629,516,626	0			629,516,626	0		27-Sep-07
0	0	47,470,165	0			47,470,165	0		27-Sep-07
0	0	161,290,912	0			161,290,912	0		27-Sep-07
0	0	27,680	0			27,680	0		27-Sep-07
0	0	767,291	0			767,291	0		27-Sep-07
0	0	7,265,209	0			7,265,209	0		27-Sep-07
0	0	99,685	0			99,685	0		27-Sep-07
0	0	1,183,685	360,019			1,183,685	360,019		27-Sep-07
0	0	7,584,721	0			7,584,721	0		27-Sep-07
0	0	886,666	0			886,666	0		27-Sep-07
0	0	799,731	0			799,731	0		27-Sep-07
0	0	616,084	0			616,084	0		27-Sep-07
0	0	1,148,227	0			1,148,227	0		27-Sep-07
0	0	114,743	0			114,743	0		27-Sep-07
0	0	8,873,394	0			8,873,394	0		27-Sep-07
0	0	135,900	39,664			135,900	39,664		27-Sep-07
0	0	8,714	0			8,714	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	14,601	0			14,601	0		27-Sep-07
0	0	304,934	17,564			304,934	17,564		27-Sep-07
0	0	847,588	398,872			847,588	398,872		27-Sep-07
0	0	849,601	0			849,601	0		27-Sep-07
0	0	4,711,117	264,342			4,711,117	264,342		27-Sep-07
0	0	1,812,914	114			1,812,914	114		27-Sep-07
0	0	757,054	0			757,054	0		27-Sep-07
0	0	66,973	6,851			66,973	6,851		27-Sep-07
0	0	46,311	0			46,311	0		27-Sep-07
0	0	22,395	0			22,395	0		27-Sep-07
0	0	9,829	0			9,829	0		27-Sep-07
0	0	8,561	0			8,561	0		27-Sep-07
0	0	103,422	0			103,422	0		27-Sep-07
0	0	2,307,440	2,266,783			2,307,440	2,266,783		27-Sep-07
0	0	427,643	405,555			427,643	405,555		27-Sep-07
0	0	884,432	686			884,432	686		27-Sep-07
0	0	1,358,228	16,781			1,358,228	16,781		27-Sep-07
0	0	84,478	0			84,478	0		27-Sep-07
0	0	1,015,645	0			1,015,645	0		27-Sep-07
0	0	2,369,839	0			2,369,839	0		27-Sep-07
0	0	132,321	0			132,321	0		27-Sep-07
0	0	201,610	0			201,610	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,201	0			3,201	0		27-Sep-07
0	0	5,286,688	0			5,286,688	0		27-Sep-07
0	0	3,107,500	0			3,107,500	0		27-Sep-07
0	0	1,445,994	0			1,445,994	0		27-Sep-07
0	0	337,900	0			337,900	0		27-Sep-07
0	0	37,969	0			37,969	0		27-Sep-07
0	0	106,645	0			106,645	0		27-Sep-07
0	0	94	0			94	0		27-Sep-07
0	0	40,061	0			40,061	0		27-Sep-07
0	0	12,583,160	0			12,583,160	0		27-Sep-07
0	0	108,144	0			108,144	0		27-Sep-07
0	0	165,401	0			165,401	0		27-Sep-07
0	0	17,588,139	0			17,588,139	0		27-Sep-07
0	0	1,163,494	0			1,163,494	0		27-Sep-07
0	0	1,977,015	1,977,015			1,977,015	1,977,015		27-Sep-07
0	0	197,750	0			197,750	0		27-Sep-07
0	0	102,484	1,133			102,484	1,133		27-Sep-07
0	0	201,666	12,402			201,666	12,402		27-Sep-07
0	0	1,682,843	0			1,682,843	0		27-Sep-07
0	0	374	0			374	0		27-Sep-07
0	0	31,164,249	3,559,937			31,164,249	3,559,937		27-Sep-07
0	0	198,624,177	0			198,624,177	0		27-Sep-07
0	0	12,263,090	0			12,263,090	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,170,524	0			16,170,524	0		27-Sep-07
0	0	888,364	0			888,364	0		27-Sep-07
0	0	6,555,044	0			6,555,044	0		27-Sep-07
0	0	27,833,004	0			27,833,004	0		27-Sep-07
0	0	1,661,979	0			1,661,979	0		27-Sep-07
0	0	4,444,466	0			4,444,466	0		27-Sep-07
0	0	24,036,793	0			24,036,793	0		27-Sep-07
0	0	2,976,203	0			2,976,203	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	490,923	0			490,923	0		27-Sep-07
0	0	16,232	0			16,232	0		27-Sep-07
0	0	175,925	0			175,925	0		27-Sep-07
0	0	69,098	0			69,098	0		27-Sep-07
0	0	28,736	0			28,736	0		27-Sep-07
0	0	37,071	0			37,071	0		27-Sep-07
0	0	20,620	0			20,620	0		27-Sep-07
0	0	26,104	0			26,104	0		27-Sep-07
0	0	36,852	0			36,852	0		27-Sep-07
0	0	6,063,076	0			6,063,076	0		27-Sep-07
0	0	449,692	0			449,692	0		27-Sep-07
0	0	191,760	191,760			191,760	191,760		27-Sep-07
0	0	96,718	0			96,718	0		27-Sep-07
0	0	42,270,434	15,606,201			42,270,434	15,606,201		27-Sep-07
0	0	9,698,667	0			9,698,667	0		27-Sep-07
0	0	3	0			3	0		27-Sep-07
0	0	102,369	13,286			102,369	13,286		27-Sep-07
0	0	5,685,820	2,049,798			5,685,820	2,049,798		27-Sep-07
0	0	323,242	0			323,242	0		27-Sep-07
0	0	30,553,764	11,704,561			30,553,764	11,704,561		27-Sep-07
0	0	1,603,332	600,240			1,603,332	600,240		27-Sep-07
0	0	11,211,544	0			11,211,544	0		27-Sep-07
0	0	8,868	0			8,868	0		27-Sep-07
0	0	118,804	0			118,804	0		27-Sep-07
0	0	339,220	0			339,220	0		27-Sep-07
0	0	52,533	0			52,533	0		27-Sep-07
0	0	5,015	0			5,015	0		27-Sep-07
0	0	43,687	0			43,687	0		27-Sep-07
0	0	15,414	0			15,414	0		27-Sep-07
0	0	1,146,709	0			1,146,709	0		27-Sep-07
0	0	1,606,673	0			1,606,673	0		27-Sep-07
0	0	76,272,834	0			76,272,834	0		27-Sep-07
0	0	52,855,766	0			52,855,766	0		27-Sep-07
0	0	1,720,864	817,747			1,720,864	817,747		27-Sep-07
0	0	69,309,143	0			69,309,143	0		27-Sep-07
0	0	73,795,407	1,172,722			73,795,407	1,172,722		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	14,731,479	1,689,700			14,731,479	1,689,700		27-Sep-07
0	0	43,949	0			43,949	0		27-Sep-07
0	0	76,270,938	1,231,327			76,270,938	1,231,327		27-Sep-07
0	0	10,296,804	1,382,482			10,296,804	1,382,482		27-Sep-07
0	0	2,465,795	0			2,465,795	0		27-Sep-07
0	0	2,604,998	0			2,604,998	0		27-Sep-07
0	0	28,062,616	0			28,062,616	0		27-Sep-07
0	0	117,886	0			117,886	0		27-Sep-07
0	0	965,400	571,864			965,400	571,864		27-Sep-07
0	0	311,100	311,100			311,100	311,100		27-Sep-07
0	0	70,200	0			70,200	0		27-Sep-07
0	0	7,467,600	0			7,467,600	0		27-Sep-07
0	0	1,239,900	19,761			1,239,900	19,761		27-Sep-07
0	0	15,336,700	0			15,336,700	0		27-Sep-07
0	0	32,260,394	0			32,260,394	0		27-Sep-07
0	0	205,282	0			205,282	0		27-Sep-07
0	0	96,928	0			96,928	0		27-Sep-07
0	0	5,857,901	0			5,857,901	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	494,771	0			494,771	0		27-Sep-07
0	0	288,464	0			288,464	0		27-Sep-07
0	0	50,003	0			50,003	0		27-Sep-07
0	0	3,264,287	2,882,527			3,264,287	2,882,527		27-Sep-07
0	0	9,953,091	0			9,953,091	0		27-Sep-07
0	0	22,477,162	0			22,477,162	0		27-Sep-07
0	0	3,096,104	0			3,096,104	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
63,809	0	63,809	0			63,809	0		27-Sep-07
2,169	0	2,169	0			2,169	0		27-Sep-07
644	0	644	0			644	0		27-Sep-07
0	0	14,075,226	0			14,075,226	0		27-Sep-07
0	0	249,085	0			249,085	0		27-Sep-07
20,775	0	20,775	0			20,775	0		27-Sep-07
0	0	-4,156,069,885	552,852,769	0	0	-4,156,069,885	552,852,769	0	27-Sep-07
0	0	13,322	13,322			13,322	13,322		27-Sep-07
0	0	2,741,668,561	2,674,067,410	0	0	2,741,668,561	2,674,067,410	0	27-Sep-07
0	0	428,895,421	428,785,046	0	0	428,895,421	428,785,046	0	27-Sep-07
0	0	4,146,951	4,146,951	0	0	4,146,951	4,146,951	0	27-Sep-07
0	0	35,731,686	35,731,686			35,731,686	35,731,686		27-Sep-07
0	0	42,806	42,806			42,806	42,806		27-Sep-07
0	0	617,082,549	616,899,475	0	0	617,082,549	616,899,475	0	27-Sep-07
0	0	135,046,960	127,302,606	0	0	135,046,960	127,302,606	0	27-Sep-07
0	0	1,684,239,359	1,653,196,497	0	0	1,684,239,359	1,653,196,497	0	27-Sep-07
0	0	45,718,838	40,973,477	0	0	45,718,838	40,973,477	0	27-Sep-07
0	0	173,718	173,718			173,718	173,718		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	55,934,565	55,934,565			55,934,565	55,934,565		27-Sep-07
0	0	35,873,171	35,873,171			35,873,171	35,873,171		27-Sep-07
858,566,472	0	13,558,618,874	-470,076,742	1,000,000,000	500,000,000	12,558,618,874	-970,076,742	0	27-Sep-07
0	0	835,357,349	274,431,224	0	0	835,357,349	274,431,224	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,321,108	5,306,368	0	0	5,321,108	5,306,368	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0	27,000,000,000	9,950,000,000	-27,000,000,000	-9,950,000,000	0	27-Sep-07
0	0	81,321,691	81,321,691	0	0	81,321,691	81,321,691	0	27-Sep-07
0	0	539,293	0			539,293	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	6,139,250	0			6,139,250	0		27-Sep-07
0	0	3,345,417	3,345,417			3,345,417	3,345,417		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,988,294	0			1,988,294	0		27-Sep-07
0	0	90,860,762	4,421,009	0	0	90,860,762	4,421,009	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	145,399,822	0			145,399,822	0		27-Sep-07
0	0	39,271,555	37,006,023	0	0	39,271,555	37,006,023	0	27-Sep-07
0	0	1,415,964,791	0	0	0	1,415,964,791	0	0	27-Sep-07
0	0	886,830,000	0			886,830,000	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	24,723,679	24,723,679			24,723,679	24,723,679		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	204,989,557	40,112,778			204,989,557	40,112,778		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,271,973	15,271,973	0	0	15,271,973	15,271,973	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	35,438,240	35,438,240	0	0	35,438,240	35,438,240	0	27-Sep-07
0	0	88,627,283	88,627,283	0	0	88,627,283	88,627,283	0	27-Sep-07
0	0	-2,648,042	-2,648,042	0	0	-2,648,042	-2,648,042	0	27-Sep-07
0	0	40,233,796	40,028,771	0	0	40,233,796	40,028,771	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	666,112,835	659,408,278	0	0	666,112,835	659,408,278	0	27-Sep-07
0	0	30,232,139	28,396,627	0	0	30,232,139	28,396,627	0	27-Sep-07
0	0	21,902,000	21,902,000			21,902,000	21,902,000		27-Sep-07
0	0	137,154,152	137,154,152	3,500,000,000	2,200,000,000	-3,362,845,848	-2,062,845,848	0	27-Sep-07
0	0	334,448	334,448	0	0	334,448	334,448	0	27-Sep-07
0	0	49,304	49,304			49,304	49,304		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	2,362,826	2,318,579	0	0	2,362,826	2,318,579	0	27-Sep-07
0	0	23,103,950	21,661,656	0	0	23,103,950	21,661,656	0	27-Sep-07
0	0	400,273	368,649	0	0	400,273	368,649	0	27-Sep-07
0	0	11,837,398	8,786,304	0	0	11,837,398	8,786,304	0	27-Sep-07
0	0	8,013,155	5,992,834	0	0	8,013,155	5,992,834	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	5,981,272	5,981,272	0	0	5,981,272	5,981,272	0	27-Sep-07
0	0	8,431,487	6,848,898	0	0	8,431,487	6,848,898	0	27-Sep-07
0	0	6,364,499	6,364,499	0	0	6,364,499	6,364,499	0	27-Sep-07
0	0	10,881,220	10,881,220	0	0	10,881,220	10,881,220	0	27-Sep-07
0	0	21,870,700	21,870,700			21,870,700	21,870,700		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,909,449	1,909,449	0	0	1,909,449	1,909,449	0	27-Sep-07
0	0	3,372,810	3,305,235	0	0	3,372,810	3,305,235	0	27-Sep-07
0	0	1,349,127	1,322,097	0	0	1,349,127	1,322,097	0	27-Sep-07
0	0	1,074,628	1,074,628	0	0	1,074,628	1,074,628	0	27-Sep-07
0	0	570,071	570,071	0	0	570,071	570,071	0	27-Sep-07
0	0	1,745,694	1,741,573	0	0	1,745,694	1,741,573	0	27-Sep-07
0	0	899,416	881,396	0	0	899,416	881,396	0	27-Sep-07
0	0	2,986,512	2,979,955	0	0	2,986,512	2,979,955	0	27-Sep-07
0	0	4,131,757	2,922,621			4,131,757	2,922,621		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	1,163,897	990,568	0	0	1,163,897	990,568	0	27-Sep-07
0	0	7,951,880	6,847,842	0	0	7,951,880	6,847,842	0	27-Sep-07
0	0	4,083,147	3,054,828	0	0	4,083,147	3,054,828	0	27-Sep-07
0	0	261,842	239,504	0	0	261,842	239,504	0	27-Sep-07
0	0	770,523	545,324			770,523	545,324		27-Sep-07
0	0	20,261,528	13,645,760			20,261,528	13,645,760		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	11,649,139	9,209,002	0	0	11,649,139	9,209,002	0	27-Sep-07
0	0	114,563	112,205	0	0	114,563	112,205	0	27-Sep-07
0	0	15,647	15,647			15,647	15,647		27-Sep-07
0	0	490,028	490,028	0	0	490,028	490,028	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	21,346,761	15,331,982	0	0	21,346,761	15,331,982	0	27-Sep-07
0	0	46,333	46,333	0	0	46,333	46,333	0	27-Sep-07
0	0	56,076,015	48,951,103	0	0	56,076,015	48,951,103	0	27-Sep-07
0	0	81,571,773	59,516,202	0	0	81,571,773	59,516,202	0	27-Sep-07
0	0	32,013,393	21,115,913	0	0	32,013,393	21,115,913	0	27-Sep-07
0	0	66,090,692	45,399,197	0	0	66,090,692	45,399,197	0	27-Sep-07
0	0	16,385,803	12,508,140			16,385,803	12,508,140		27-Sep-07
0	0	11,353,300	8,803,876	0	0	11,353,300	8,803,876	0	27-Sep-07
0	0	32,506,129	30,030,593	0	0	32,506,129	30,030,593	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	0	0			0	0		27-Sep-07
0	0	1,449,505	1,447,335			1,449,505	1,447,335		27-Sep-07
0	0	3,347,008	3,158,867			3,347,008	3,158,867		27-Sep-07
0	0	20,315,845	15,167,516	0	0	20,315,845	15,167,516	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	15,078	15,078			15,078	15,078		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	19,472,377	18,465,941	0	0	19,472,377	18,465,941	0	27-Sep-07
0	0	38,730,523	24,622,454	0	0	38,730,523	24,622,454	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	3,379,229	3,015,354	0	0	3,379,229	3,015,354	0	27-Sep-07
0	0	37,990	37,990			37,990	37,990		27-Sep-07
0	0	4,564,454	3,929,008	0	0	4,564,454	3,929,008	0	27-Sep-07
0	0	200	0	0	0	200	0	0	27-Sep-07
0	0	159,271	0			159,271	0		27-Sep-07
0	0	55,355,671	50,671,076	0	0	55,355,671	50,671,076	0	27-Sep-07
0	0	104,308,331	78,889,867	0	0	104,308,331	78,889,867	0	27-Sep-07
0	0	44,748,127	34,258,779	0	0	44,748,127	34,258,779	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	69,906,345	53,458,176	0	0	69,906,345	53,458,176	0	27-Sep-07
0	0	59,598,680	55,313,323	0	0	59,598,680	55,313,323	0	27-Sep-07
0	0	2,346,557	1,751,270	0	0	2,346,557	1,751,270	0	27-Sep-07
0	0	14,280,873	10,629,938	0	0	14,280,873	10,629,938	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	932,954	852,921	0	0	932,954	852,921	0	27-Sep-07
0	0	5,946,075	5,393,980	0	0	5,946,075	5,393,980	0	27-Sep-07
0	0	5,533,266	4,662,544	0	0	5,533,266	4,662,544	0	27-Sep-07
0	0	207,960	207,960	0	0	207,960	207,960	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	202,103	0			202,103	0		27-Sep-07
0	0	179,862	0			179,862	0		27-Sep-07
0	0	795,718	0			795,718	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	27,709,497	26,360,533	0	0	27,709,497	26,360,533	0	27-Sep-07
0	0	246,438	0			246,438	0		27-Sep-07
0	0	335,161	0			335,161	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	223,092	223,092	0	0	223,092	223,092	0	27-Sep-07
0	0	420,763	360,519	0	0	420,763	360,519	0	27-Sep-07
0	0	2,140,020	0			2,140,020	0		27-Sep-07
0	0	8,210,430	7,805,878			8,210,430	7,805,878		27-Sep-07
0	0	138,111	0			138,111	0		27-Sep-07
0	0	712,634	712,634	0	0	712,634	712,634	0	27-Sep-07
0	0	427,925	0			427,925	0		27-Sep-07
0	0	21,864,568	21,340,087	0	0	21,864,568	21,340,087	0	27-Sep-07
0	0	10,696,151	10,696,151			10,696,151	10,696,151		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	16,626,101	16,626,101	0	0	16,626,101	16,626,101	0	27-Sep-07
0	0	43,442	1,371			43,442	1,371		27-Sep-07
0	0	24,619,487	20,545,262	0	0	24,619,487	20,545,262	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	62,726,224	59,737,932	0	0	62,726,224	59,737,932	0	27-Sep-07
0	0	29,136,626	0	0	0	29,136,626	0	0	27-Sep-07
0	0	-5,847,979	-5,847,979	0	0	-5,847,979	-5,847,979	0	27-Sep-07
0	0	0	0	9,250,000,000	0	-9,250,000,000	0	0	27-Sep-07
0	0	169,891,563	0			169,891,563	0		27-Sep-07
0	0	4,500,629,717	16,395,600	0	0	4,500,629,717	16,395,600	0	27-Sep-07
0	0	201,675,431	218,329			201,675,431	218,329		27-Sep-07
0	0	510,635,696	0	0	0	510,635,696	0	0	27-Sep-07
0	0	45,301,176	7,374,756			45,301,176	7,374,756		27-Sep-07
0	0	14,244,500	61,430			14,244,500	61,430		27-Sep-07
0	0	0	0	10,700,000,000	0	-10,700,000,000	0	0	27-Sep-07
0	0	177,113,704	177,113,704			177,113,704	177,113,704		27-Sep-07
0	0	409,326,729	319,381,112			409,326,729	319,381,112		27-Sep-07
0	0	21,311,799	0			21,311,799	0		27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	8,692,947,416	3,508,580	0	0	8,692,947,416	3,508,580	0	27-Sep-07
0	0	55,386,510	829,808	0	0	55,386,510	829,808	0	27-Sep-07
0	0	1,962,897,083	275,342,204	0	0	1,962,897,083	275,342,204	0	27-Sep-07
0	0	3,568,651,995	25,743	0	0	3,568,651,995	25,743	0	27-Sep-07
0	0	105,601,891	1,321,112	0	0	105,601,891	1,321,112	0	27-Sep-07
0	0	2,282,310,771	1,838,692	0	0	2,282,310,771	1,838,692	0	27-Sep-07
0	0	0	0			0	0		27-Sep-07
0	0	173,492,044	25,929,223			173,492,044	25,929,223		27-Sep-07
0	0	588,176,900	8,187,656			588,176,900	8,187,656		27-Sep-07
0	0	328,173,481	161,233,727			328,173,481	161,233,727		27-Sep-07
0	0	381,455,593	1,537,817			381,455,593	1,537,817		27-Sep-07
0	0	282,760,725	6,053,852			282,760,725	6,053,852		27-Sep-07
0	0	-473,466,390	122,031,427	0	0	-473,466,390	122,031,427	0	27-Sep-07
0	0	90,632,189	90,632,189	0	0	90,632,189	90,632,189	0	27-Sep-07
0	0	39,061,591	39,061,591	450,000,000	250,000,000	-410,938,409	-210,938,409	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	213,899,337	213,899,337	0	0	213,899,337	213,899,337	0	27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07
0	0	0	0	450,000,000	250,000,000	-450,000,000	-250,000,000	0	27-Sep-07
0	0	39,404,708	39,404,708	0	0	39,404,708	39,404,708	0	27-Sep-07
0	0	32,706,000,000	11,876,000,000	30,770,000,000	7,000,000,000	1,936,000,000	4,876,000,000	0	27-Sep-07
0	0	296,089,908	296,089,908	0	0	296,089,908	296,089,908	0	27-Sep-07
0	0	42	42			42	42		27-Sep-07
0	0	17	17			17	17		27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Seg Cash Balance	Goodwill	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Under/Over Gross Target	Under/Over Net Target	Net Projections	Date Of Prior
0	0	8,160	8,160			8,160	8,160		27-Sep-07
0	0	0	0	0	0	0	0	0	27-Sep-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

846,986,827,706	425,754,623,437	-112,207,086,542	-12,947,309,359			376,742,311,204	-24,406,190,884	6,343,739,656	54,127,454,093	156,208,810,815
Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	286	0			0	0	0	0	0
1,444	0	-1,444	0			0	0	0	0	0
4,434,340	0	-4,434,340	0			0	0	0	0	0
738	0	-738	0			0	0	0	0	0
576	0	-576	0			0	0	0	0	0
382	0	1	0			0	0	0	0	0
8,606,917	0	-8,606,917	0			0	0	0	0	0
12	0	-12	0			0	0	0	0	0
12	0	-12	0			0	0	0	0	0
1,450	0	-1,450	0			0	0	0	0	0
0	0	12,410	0			0	0	0	0	0
2,012,000	0	-2,012,000	0			0	0	0	0	0
0	0	22,042	0			0	0	0	0	0
4,794	0	0	0			0	0	0	0	0
12,119	0	0	0			0	0	0	0	0
270,520	0	0	0			0	0	0	0	0
8,473	0	404	0			0	0	0	0	0
22,687	0	42	0			0	0	0	0	0
21,372	0	43	0			0	0	0	0	0
56,447	0	120	0			0	0	0	0	0
25,642	0	226	0			0	0	0	0	0
82,295	0	51	0			0	0	0	0	0
388,207	0	825	0			0	0	0	0	0
566	0	1	0			0	0	0	0	0
424	0	1	0			0	0	0	0	0
1,146,200	0	2,434	0			0	0	0	0	0
14,236	0	-22	0			0	0	0	0	0
231	0	0	0			0	0	0	0	0
510	0	0	0			0	0	0	0	0
614	0	1	0			0	0	0	0	0
370	0	0	0			0	0	0	0	0
561	0	1	0			0	0	0	0	0
9,996	0	-23	0			0	0	0	0	0
233,988	0	497	0			0	0	0	0	0
156,459	0	332	0			0	0	0	0	0
763	0	1	0			0	0	0	0	0
303	0	2	0			0	0	0	0	0
17,300	0	42	0			0	0	0	0	0
1,223	0	0	0			0	0	0	0	0
346,774	0	782	0			0	0	0	0	0
34,059	0	31	0			0	0	0	0	0
2,482	0	0	0			0	0	0	0	0
3,063	0	-107	0			0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
123	0	0	0				0	0	0	0	0
153,162	0	0	0				0	0	0	0	0
1,097	0	1	0				0	0	0	0	0
23,848	0	50	0				0	0	0	0	0
41,197	0	87	0				0	0	0	0	0
15,665	0	33	0				0	0	0	0	0
67,660	0	142	0				0	0	0	0	0
451	0	1	0				0	0	0	0	0
2,262	0	4	0				0	0	0	0	0
25	0	-25	0				0	0	0	0	0
17,826	0	37	0				0	0	0	0	0
493	0	2,839	0				0	0	0	0	0
2,836,053	0	0	0				0	0	0	0	0
7,028	0	0	0				0	0	0	0	0
918	0	2	0				0	0	0	0	0
4,495	0	0	0				0	0	0	0	0
0	0	1,746	0				0	0	0	0	0
64	0	666	0				0	0	0	0	0
9	0	0	0				0	0	0	0	0
19,125	0	0	0				0	0	0	0	0
99	0	0	0				0	0	0	0	0
327	0	0	0				0	0	0	0	0
275	0	-1	0				0	0	0	0	0
735	0	-2	0				0	0	0	0	0
29,907	0	64	0				0	0	0	0	0
262	0	0	0				0	0	0	0	0
1,343	0	0	0				0	0	0	0	0
274,353	0	-140	0				0	0	0	0	0
2,444	0	3	0				0	0	0	0	0
762	0	0	0				0	0	0	0	0
1,098,205	0	0	0				0	0	0	0	0
8,266	0	49	0				0	0	0	0	0
1,752	0	-1	0				0	0	0	0	0
1,333,750	0	0	0				0	0	0	0	0
6,226	0	16,344	0				0	0	0	0	0
2,092,250	0	-2,812	0				0	0	0	0	0
33,427	0	71	0				0	0	0	0	0
409	0	1	0				0	0	0	0	0
5,455	0	12	0				0	0	0	0	0
46,292	0	188	0				0	0	0	0	0
3,802	0	8	0				0	0	0	0	0
2,570	0	10	0				0	0	0	0	0
3,076	0	12	0				0	0	0	0	0
136	0	1	0				0	0	0	0	0
402	0	2	0				0	0	0	0	0
2,644	0	11	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
15,464	0	33	0				0	0	0	0	0
9,552	0	39	0				0	0	0	0	0
102,186	0	416	0				0	0	0	0	0
104	0	1	0				0	0	0	0	0
10,261	0	0	0				0	0	0	0	0
36,638	0	0	0				0	0	0	0	0
81,001	0	173	0				0	0	0	0	0
18,057	0	39	0				0	0	0	0	0
19,011	0	0	0				0	0	0	0	0
8,737	0	0	0				0	0	0	0	0
5,222	0	11	0				0	0	0	0	0
2,064	0	0	0				0	0	0	0	0
662	0	3	0				0	0	0	0	0
17,582	0	37	0				0	0	0	0	0
19,908	0	81	0				0	0	0	0	0
37,197	0	79	0				0	0	0	0	0
6,051	0	13	0				0	0	0	0	0
47,743	0	101	0				0	0	0	0	0
2,500	0	5	0				0	0	0	0	0
5,417	0	11	0				0	0	0	0	0
5,417	0	11	0				0	0	0	0	0
2,782	0	0	0				0	0	0	0	0
34,783	0	117	0				0	0	0	0	0
1,635	0	0	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0
2,204	0	9	0				0	0	0	0	0
52,008	0	459	0				0	0	0	0	0
30,348	0	64	0				0	0	0	0	0
4,383	0	9	0				0	0	0	0	0
4,357	0	10	0				0	0	0	0	0
361,471	0	768	0				0	0	0	0	0
724	0	2	0				0	0	0	0	0
2,430	0	0	0				0	0	0	0	0
38	0	0	0				0	0	0	0	0
21,720	0	46	0				0	0	0	0	0
1,240	0	3	0				0	0	0	0	0
0	0	67,213	0				0	0	0	0	0
271,896	0	578	0				0	0	0	0	0
1,296	0	3	0				0	0	0	0	0
160	0	1	0				0	0	0	0	0
129,103	0	274	0				0	0	0	0	0
675	0	2	0				0	0	0	0	0
39,342	0	84	0				0	0	0	0	0
146,798	0	312	0				0	0	0	0	0
1,220	0	3	0				0	0	0	0	0
11,699	0	25	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
36,223	0	77	0				0	0	0	0	0
4,131	0	8	0				0	0	0	0	0
1,555	0	3	0				0	0	0	0	0
352	0	1	0				0	0	0	0	0
971	0	2	0				0	0	0	0	0
20,039	0	-20,039	0				0	0	0	0	0
1,296	0	3	0				0	0	0	0	0
29,038	0	62	0				0	0	0	0	0
620	0	3	0				0	0	0	0	0
689	0	2	0				0	0	0	0	0
603	0	2	0				0	0	0	0	0
589	0	2	0				0	0	0	0	0
245	0	1	0				0	0	0	0	0
550	0	2	0				0	0	0	0	0
674	0	2	0				0	0	0	0	0
4,457	0	9	0				0	0	0	0	0
127	0	0	0				0	0	0	0	0
8,119	0	18	0				0	0	0	0	0
75,976	0	162	0				0	0	0	0	0
131,726	0	240	0				0	0	0	0	0
3,617	0	7	0				0	0	0	0	0
2,000	0	0	0				0	0	0	0	0
1,855	0	4	0				0	0	0	0	0
11,029	0	24	0				0	0	0	0	0
181,816	0	387	0				0	0	0	0	0
322	0	0	0				0	0	0	0	0
683,259	0	0	0				0	0	0	0	0
17,989	0	39	0				0	0	0	0	0
3,924	0	8	0				0	0	0	0	0
25,383	0	54	0				0	0	0	0	0
3,470	0	7	0				0	0	0	0	0
2,575	0	5	0				0	0	0	0	0
847	0	3	0				0	0	0	0	0
1,364	0	3	0				0	0	0	0	0
293	0	1	0				0	0	0	0	0
3,744	0	72	0				0	0	0	0	0
2,293	0	5	0				0	0	0	0	0
17,443	0	0	0				0	0	0	0	0
970	0	2	0				0	0	0	0	0
4,133	0	0	0				0	0	0	0	0
226	0	0	0				0	0	0	0	0
4,368	0	2	0				0	0	0	0	0
1,244	0	0	0				0	0	0	0	0
10,396	0	0	0				0	0	0	0	0
2,207	0	4	0				0	0	0	0	0
0	0	5,653	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
49,665	0	-35,747	0				0	0	0	0	0
215	0	0	0				0	0	0	0	0
1,748	0	3	0				0	0	0	0	0
1,878	0	0	0				0	0	0	0	0
564	0	1	0				0	0	0	0	0
346	0	1	0				0	0	0	0	0
7,329	0	16	0				0	0	0	0	0
516	0	0	0				0	0	0	0	0
781	0	3	0				0	0	0	0	0
2,953	0	12	0				0	0	0	0	0
6,240	0	13	0				0	0	0	0	0
2,800	0	0	0				0	0	0	0	0
1,400	0	0	0				0	0	0	0	0
5,458	0	0	0				0	0	0	0	0
371	0	0	0				0	0	0	0	0
980	0	0	0				0	0	0	0	0
708,342	0	1,505	0				0	0	0	0	0
181	0	1	0				0	0	0	0	0
1,455	0	3	0				0	0	0	0	0
3,165	0	0	0				0	0	0	0	0
359	0	0	0				0	0	0	0	0
1,390	0	12	0				0	0	0	0	0
3,250	0	0	0				0	0	0	0	0
515	0	5,344	0				0	0	0	0	0
1,450	0	0	0				0	0	0	0	0
1,400	0	0	0				0	0	0	0	0
2,076	0	4	0				0	0	0	0	0
21,630	0	0	0				0	0	0	0	0
287,313	0	0	0				0	0	0	0	0
252	0	1	0				0	0	0	0	0
46,938	0	198	0				0	0	0	0	0
56,686	0	231	0				0	0	0	0	0
4,135	0	8	0				0	0	0	0	0
5,525	0	8	0				0	0	0	0	0
52,317	0	213	0				0	0	0	0	0
683	0	3	0				0	0	0	0	0
21,767	0	89	0				0	0	0	0	0
55,678	0	-222	0				0	0	0	0	0
464	0	2	0				0	0	0	0	0
269	0	0	0				0	0	0	0	0
6,893	0	28	0				0	0	0	0	0
17,745	0	38	0				0	0	0	0	0
5,776	0	0	0				0	0	0	0	0
6,126	0	-81	0				0	0	0	0	0
15,877	0	-92	0				0	0	0	0	0
48,577	0	103	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
218	0	-218	0				0	0	0	0	0
79,814	0	325	0				0	0	0	0	0
1,266	0	0	0				0	0	0	0	0
574	0	-571	0				0	0	0	0	0
532	0	0	0				0	0	0	0	0
21,989	0	65	0				0	0	0	0	0
10,164	0	41	0				0	0	0	0	0
0	0	295	0				0	0	0	0	0
7,680	0	16	0				0	0	0	0	0
2,271	0	0	0				0	0	0	0	0
219	0	-219	0				0	0	0	0	0
36	0	-36	0				0	0	0	0	0
1,837	0	3	0				0	0	0	0	0
239,442	0	974	0				0	0	0	0	0
985	0	0	0				0	0	0	0	0
673	0	0	0				0	0	0	0	0
366	0	2	0				0	0	0	0	0
23,318	0	0	0				0	0	0	0	0
271	0	0	0				0	0	0	0	0
345	0	0	0				0	0	0	0	0
81,628	0	332	0				0	0	0	0	0
18,455	0	39	0				0	0	0	0	0
8,075	0	17	0				0	0	0	0	0
168,140	0	358	0				0	0	0	0	0
99,767	0	406	0				0	0	0	0	0
5,155	0	10	0				0	0	0	0	0
4,226	0	9	0				0	0	0	0	0
475,912	0	1,011	0				0	0	0	0	0
151,792	0	323	0				0	0	0	0	0
1,090	0	2	0				0	0	0	0	0
24,960	0	53	0				0	0	0	0	0
637	0	2	0				0	0	0	0	0
880	0	1	0				0	0	0	0	0
1,572	0	3	0				0	0	0	0	0
666	0	-1	0				0	0	0	0	0
159	0	0	0				0	0	0	0	0
8,107	0	17	0				0	0	0	0	0
2,260	0	4	0				0	0	0	0	0
3,012	0	6	0				0	0	0	0	0
567	0	2	0				0	0	0	0	0
874	0	2	0				0	0	0	0	0
1,260	0	3	0				0	0	0	0	0
292	0	0	0				0	0	0	0	0
40,088	0	85	0				0	0	0	0	0
1,024	0	2	0				0	0	0	0	0
332	0	1	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,378	0	16	0				0	0	0	0	0
512	0	1	0				0	0	0	0	0
7,380	0	30	0				0	0	0	0	0
1,450	0	0	0				0	0	0	0	0
1,230	0	3	0				0	0	0	0	0
5,847	0	12	0				0	0	0	0	0
16,850	0	68	0				0	0	0	0	0
46,679	0	99	0				0	0	0	0	0
1,618	0	0	0				0	0	0	0	0
4,970	0	-4,970	0				0	0	0	0	0
3,629	0	7	0				0	0	0	0	0
744	0	0	0				0	0	0	0	0
6,276	0	0	0				0	0	0	0	0
37	0	0	0				0	0	0	0	0
82,138	0	334	0				0	0	0	0	0
691,027	0	551	0				0	0	0	0	0
193	0	1	0				0	0	0	0	0
2,675,857	0	5,446	0				0	0	0	0	0
208	0	1	0				0	0	0	0	0
1,183	0	0	0				0	0	0	0	0
101	0	-1	0				0	0	0	0	0
10	0	0	0				0	0	0	0	0
40,158	0	85	0				0	0	0	0	0
593,375	0	1,090	0				0	0	0	0	0
118	0	0	0				0	0	0	0	0
475	0	2	0				0	0	0	0	0
1,004	0	3	0				0	0	0	0	0
118	0	0	0				0	0	0	0	0
448	0	1	0				0	0	0	0	0
1,723	0	7	0				0	0	0	0	0
130	0	0	0				0	0	0	0	0
354	0	1	0				0	0	0	0	0
43,621	0	92	0				0	0	0	0	0
16,626	0	26	0				0	0	0	0	0
13,183	0	20	0				0	0	0	0	0
4,394	0	7	0				0	0	0	0	0
125,596	0	231	0				0	0	0	0	0
3,507	0	0	0				0	0	0	0	0
100,722	0	410	0				0	0	0	0	0
1,903	0	0	0				0	0	0	0	0
560	0	0	0				0	0	0	0	0
1,451	0	0	0				0	0	0	0	0
4,315	0	7	0				0	0	0	0	0
937	0	4	0				0	0	0	0	0
2,219,822	0	9,031	0				0	0	0	0	0
3,020	0	12	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
226	0	0	0				0	0	0	0	0
4,711	0	10	0				0	0	0	0	0
750	0	0	0				0	0	0	0	0
121	0	0	0				0	0	0	0	0
408	0	1	0				0	0	0	0	0
9,024	0	19	0				0	0	0	0	0
362	0	5	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
1,163,802	0	14	0				0	0	0	0	0
12,515	0	32	0				0	0	0	0	0
16,796,338	0	32,353	0				0	0	0	0	0
299,765	0	0	0				0	0	0	0	0
140,592	0	0	0				0	0	0	0	0
10,076,676	0	19,240	0				0	0	0	0	0
2,921,537	0	0	0				0	0	0	0	0
7,170	0	15	0				0	0	0	0	0
2,281,791	0	4,847	0				0	0	0	0	0
1,496,676	0	3,179	0				0	0	0	0	0
586	0	2	0				0	0	0	0	0
835,671	0	1,775	0				0	0	0	0	0
116,860	0	248	0				0	0	0	0	0
45,755	0	98	0				0	0	0	0	0
11,896	0	26	0				0	0	0	0	0
3,841	0	-2,037	0				0	0	0	0	0
3,073	0	-1,629	0				0	0	0	0	0
3,961	0	9	0				0	0	0	0	0
32,802	0	134	0				0	0	0	0	0
103,883	0	422	0				0	0	0	0	0
1,205,606	0	-1,205,606	0				0	0	0	0	0
8	0	0	0				0	0	0	0	0
196,883	0	801	0				0	0	0	0	0
640,162	0	-640,162	0				0	0	0	0	0
1,687	0	4	0				0	0	0	0	0
114	0	1	0				0	0	0	0	0
10,486	0	22	0				0	0	0	0	0
143,895	0	306	0				0	0	0	0	0
51	0	-18	0				0	0	0	0	0
119,952	0	255	0				0	0	0	0	0
2,246	0	4	0				0	0	0	0	0
1,242,841	0	-1,242,841	0				0	0	0	0	0
3,008,754	0	-1,988,234	0				0	0	0	0	0
6,403	0	14	0				0	0	0	0	0
3,457	0	7	0				0	0	0	0	0
424	0	1	0				0	0	0	0	0
237	0	-51	0				0	0	0	0	0
551	0	31	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
14,318	0	-3,056	0				0	0	0	0	0
648	0	3	0				0	0	0	0	0
1,341	0	0	0				0	0	0	0	0
324	0	1	0				0	0	0	0	0
3,240	0	0	0				0	0	0	0	0
6,007	0	0	0				0	0	0	0	0
1,860	0	-3	0				0	0	0	0	0
1,006	0	3	0				0	0	0	0	0
31,984	0	59	0				0	0	0	0	0
396	0	1	0				0	0	0	0	0
272	0	1	0				0	0	0	0	0
22,112	0	47	0				0	0	0	0	0
532	0	1	0				0	0	0	0	0
677	0	1	0				0	0	0	0	0
14,272	0	30	0				0	0	0	0	0
7,313	0	-7,313	0				0	0	0	0	0
8,753	0	18	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
160,779	0	342	0				0	0	0	0	0
12,344	0	0	0				0	0	0	0	0
5,610	0	0	0				0	0	0	0	0
2,930	0	0	0				0	0	0	0	0
35,496	0	3	0				0	0	0	0	0
41,260	0	88	0				0	0	0	0	0
150	0	0	0				0	0	0	0	0
487,185	0	1,035	0				0	0	0	0	0
459	0	1	0				0	0	0	0	0
34,960	0	-9,122	0				0	0	0	0	0
150	0	-8	0				0	0	0	0	0
429	0	1	0				0	0	0	0	0
29,943	0	5,612,131	0				0	0	0	0	0
44,256	0	2	0				0	0	0	0	0
751	0	0	0				0	0	0	0	0
6,267	0	13	0				0	0	0	0	0
35,849	0	349,148	0				0	0	0	0	0
85,246	0	181	0				0	0	0	0	0
0	0	182,348	0				0	0	0	0	0
10,000	0	1,375,000	0				0	0	0	0	0
180,625	0	0	0				0	0	0	0	0
2,679,461	0	-2,646,461	0				0	0	0	0	0
188,105	0	400	0				0	0	0	0	0
15	0	0	0				0	0	0	0	0
3,343	0	0	0				0	0	0	0	0
4,364,689	0	9,261	0				0	0	0	0	0
363,041	0	2,145	0				0	0	0	0	0
32,558	0	69	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
108,579	0	0	0				0	0	0	0	0
81,965	0	336	0				0	0	0	0	0
44,896	0	-44,896	0				0	0	0	0	0
75,233	0	0	0				0	0	0	0	0
1,866,860	0	7,594	0				0	0	0	0	0
17,220	0	0	0				0	0	0	0	0
168	0	0	0				0	0	0	0	0
76,103	0	68	0				0	0	0	0	0
442,733	0	0	0				0	0	0	0	0
22	0	0	0				0	0	0	0	0
84,936	0	0	0				0	0	0	0	0
125,660	0	0	0				0	0	0	0	0
552,425	0	1,174	0				0	0	0	0	0
45,022	0	-21,655	0				0	0	0	0	0
7,292,629	0	-5,780,834	0				0	0	0	0	0
11	0	0	0				0	0	0	0	0
0	0	2,596,154	0				0	0	0	0	0
10,500	0	0	0				0	0	0	0	0
3,706,675	0	-2,462,577	0				0	0	0	0	0
1,607	0	6	0				0	0	0	0	0
11,668	0	24	0				0	0	0	0	0
190,642	0	291,312	0				0	0	0	0	0
28,401	0	60	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
176	0	0	0				0	0	0	0	0
1,404,494	0	12,389	0				0	0	0	0	0
47,033	0	0	0				0	0	0	0	0
12,194	0	62	0				0	0	0	0	0
266,239	0	566	0				0	0	0	0	0
72,375	0	154	0				0	0	0	0	0
208,227	0	209	0				0	0	0	0	0
12,608	0	1,031,251	0				0	0	0	0	0
69	0	0	0				0	0	0	0	0
117,119	0	249	0				0	0	0	0	0
165,718	0	0	0				0	0	0	0	0
355,875	0	756	0				0	0	0	0	0
1,792,866	0	249	0				0	0	0	0	0
1,132,749	0	0	0				0	0	0	0	0
92,078	0	196	0				0	0	0	0	0
94,205	0	0	0				0	0	0	0	0
31,500	0	0	0				0	0	0	0	0
1,412	0	3	0				0	0	0	0	0
966,760	0	1,771	0				0	0	0	0	0
150,134	0	0	0				0	0	0	0	0
416,610	0	-3,625	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,222	0	0	0				0	0	0	0	0
153,297	0	777	0				0	0	0	0	0
25,521	0	0	0				0	0	0	0	0
13,756	0	0	0				0	0	0	0	0
251,938	0	1,025	0				0	0	0	0	0
3,958	0	1	0				0	0	0	0	0
12,144	0	0	0				0	0	0	0	0
356	0	0	0				0	0	0	0	0
163,444	0	292	0				0	0	0	0	0
695,548	0	3,194	0				0	0	0	0	0
3,389,285	0	7,199	0				0	0	0	0	0
955,002	0	571,224	0				0	0	0	0	0
19,046	0	0	0				0	0	0	0	0
12,046	0	49	0				0	0	0	0	0
117,879	0	0	0				0	0	0	0	0
97,805	0	112	0				0	0	0	0	0
1,004,289	0	1,207	0				0	0	0	0	0
4,837,208	0	19,676	0				0	0	0	0	0
4,744,999	0	10,079	0				0	0	0	0	0
3,496	0	0	0				0	0	0	0	0
5,736	0	12	0				0	0	0	0	0
10,313	0	0	0				0	0	0	0	0
4,312	0	9	0				0	0	0	0	0
1,143,884	0	2,429	0				0	0	0	0	0
40,000	0	0	0				0	0	0	0	0
1,260	0	3	0				0	0	0	0	0
1,609,375	0	0	0				0	0	0	0	0
43,867	0	239	0				0	0	0	0	0
500,449	0	1,063	0				0	0	0	0	0
143,378	0	0	0				0	0	0	0	0
447	0	1	0				0	0	0	0	0
190,647	0	405	0				0	0	0	0	0
130,323	0	277	0				0	0	0	0	0
166,880	0	0	0				0	0	0	0	0
22,539	0	0	0				0	0	0	0	0
3,646	0	8	0				0	0	0	0	0
10,061	0	21	0				0	0	0	0	0
10,313	0	0	0				0	0	0	0	0
5,869	0	13	0				0	0	0	0	0
268,607	0	1,093	0				0	0	0	0	0
564	0	0	0				0	0	0	0	0
54,723	0	116	0				0	0	0	0	0
224,719	0	1,982	0				0	0	0	0	0
23,333	0	0	0				0	0	0	0	0
43,213	0	92	0				0	0	0	0	0
1,018,787	0	187,575	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
291,018	0	618	0				0	0	0	0	0
0	0	1,384	0				0	0	0	0	0
1,670,424	0	-412,189	0				0	0	0	0	0
402,687	0	855	0				0	0	0	0	0
1,047,652	0	-27,834	0				0	0	0	0	0
0	0	365,612	0				0	0	0	0	0
6,258	0	0	0				0	0	0	0	0
3,978,391	0	13,925	0				0	0	0	0	0
4,312	0	9	0				0	0	0	0	0
119,243	0	254	0				0	0	0	0	0
6,485	0	2,327	0				0	0	0	0	0
967,470	0	629	0				0	0	0	0	0
49,913	0	106	0				0	0	0	0	0
0	0	19,936	0				0	0	0	0	0
694,483	0	271,640	0				0	0	0	0	0
9,082	0	37	0				0	0	0	0	0
32,415	0	0	0				0	0	0	0	0
4,312	0	9	0				0	0	0	0	0
125,000	0	0	0				0	0	0	0	0
2,298,576	0	-2,247,968	0				0	0	0	0	0
660	0	0	0				0	0	0	0	0
1,500,000	0	0	0				0	0	0	0	0
469,972	0	0	0				0	0	0	0	0
28,073	0	0	0				0	0	0	0	0
196,477	0	335	0				0	0	0	0	0
12,969	0	1	0				0	0	0	0	0
9,428	0	0	0				0	0	0	0	0
39,375	0	0	0				0	0	0	0	0
14,200	0	31	0				0	0	0	0	0
850,000	0	0	0				0	0	0	0	0
509,050	0	2,070	0				0	0	0	0	0
27,970	0	0	0				0	0	0	0	0
50,388	0	205	0				0	0	0	0	0
96	0	0	0				0	0	0	0	0
4,158	0	17	0				0	0	0	0	0
134,304	0	546	0				0	0	0	0	0
190,861	0	405	0				0	0	0	0	0
2,209	0	0	0				0	0	0	0	0
27,973	0	0	0				0	0	0	0	0
57,442	0	233	0				0	0	0	0	0
2,599	0	0	0				0	0	0	0	0
134,375	0	0	0				0	0	0	0	0
38,060,260	0	154,815	0				0	0	0	0	0
2,942	0	6	0				0	0	0	0	0
166,500	0	0	0				0	0	0	0	0
68,117	0	277	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
24,784	0	53	0				0	0	0	0	0
151,163	0	615	0				0	0	0	0	0
100,775	0	410	0				0	0	0	0	0
42,432	0	173	0				0	0	0	0	0
2,426	0	10	0				0	0	0	0	0
11,848	0	0	0				0	0	0	0	0
38,750	0	0	0				0	0	0	0	0
3,000	0	0	0				0	0	0	0	0
6,000	0	0	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
74	0	1	0				0	0	0	0	0
79,172	0	168	0				0	0	0	0	0
63,000	0	0	0				0	0	0	0	0
12,000	0	0	0				0	0	0	0	0
6,236	0	0	0				0	0	0	0	0
31,178	0	0	0				0	0	0	0	0
4,378	0	9	0				0	0	0	0	0
2,494	0	0	0				0	0	0	0	0
369,703	0	0	0				0	0	0	0	0
202,500	0	0	0				0	0	0	0	0
5,238	0	0	0				0	0	0	0	0
4,490	0	0	0				0	0	0	0	0
1,797,079	0	2,617	0				0	0	0	0	0
259	0	65	0				0	0	0	0	0
52,500	0	0	0				0	0	0	0	0
7,717	0	16	0				0	0	0	0	0
293,122	0	0	0				0	0	0	0	0
34,775	0	142	0				0	0	0	0	0
24,308	0	51	0				0	0	0	0	0
29,727	0	63	0				0	0	0	0	0
3,741	0	0	0				0	0	0	0	0
1,871	0	0	0				0	0	0	0	0
18,000	0	0	0				0	0	0	0	0
7,483	0	0	0				0	0	0	0	0
5,238	0	0	0				0	0	0	0	0
25,148	0	102	0				0	0	0	0	0
33,670	0	0	0				0	0	0	0	0
2,494	0	0	0				0	0	0	0	0
12,471	0	0	0				0	0	0	0	0
3,381	0	7	0				0	0	0	0	0
256,576	0	722	0				0	0	0	0	0
0	0	2,107	0				0	0	0	0	0
9,082	0	37	0				0	0	0	0	0
124,946	0	265	0				0	0	0	0	0
190,515	0	775	0				0	0	0	0	0
61,983	0	111	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
53,721	0	219	0				0	0	0	0	0
134,304	0	546	0				0	0	0	0	0
1,871	0	0	0				0	0	0	0	0
212,500	0	0	0				0	0	0	0	0
1,529,001	0	3,248	0				0	0	0	0	0
2,096	0	4	0				0	0	0	0	0
2,096	0	4	0				0	0	0	0	0
66,197	0	141	0				0	0	0	0	0
62,808	0	133	0				0	0	0	0	0
689,302	0	2,804	0				0	0	0	0	0
47,788	0	0	0				0	0	0	0	0
696,168	0	1,479	0				0	0	0	0	0
32,903	0	134	0				0	0	0	0	0
3,442	0	0	0				0	0	0	0	0
34,293	0	73	0				0	0	0	0	0
62,808	0	133	0				0	0	0	0	0
29,881	0	63	0				0	0	0	0	0
264,788	0	562	0				0	0	0	0	0
477,595	0	1,943	0				0	0	0	0	0
1,653,140	0	6,725	0				0	0	0	0	0
155,113	0	329	0				0	0	0	0	0
1,871	0	0	0				0	0	0	0	0
4,548	0	0	0				0	0	0	0	0
13,669	0	29	0				0	0	0	0	0
73,081	0	156	0				0	0	0	0	0
3,074	0	12	0				0	0	0	0	0
184,442	0	-184,442	0				0	0	0	0	0
2,374	0	5	0				0	0	0	0	0
106,762	0	227	0				0	0	0	0	0
13,958	0	0	0				0	0	0	0	0
24,375	0	0	0				0	0	0	0	0
70,033	0	6	0				0	0	0	0	0
15,000	0	0	0				0	0	0	0	0
26,250	0	0	0				0	0	0	0	0
157,159	0	-157,159	0				0	0	0	0	0
39,375	0	0	0				0	0	0	0	0
543	0	0	0				0	0	0	0	0
1,938	0	0	0				0	0	0	0	0
414	0	0	0				0	0	0	0	0
4,472,500	0	0	0				0	0	0	0	0
6,865	0	15	0				0	0	0	0	0
12,369	0	-12,369	0				0	0	0	0	0
2,476,654	0	-974,099	0				0	0	0	0	0
3,691,185	0	-412,200	0				0	0	0	0	0
38,142	0	81	0				0	0	0	0	0
1,354	0	3	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
296	0	1	0				0	0	0	0	0
1,883	0	4	0				0	0	0	0	0
1,225	0	2	0				0	0	0	0	0
61,250	0	0	0				0	0	0	0	0
3,269	0	13	0				0	0	0	0	0
67,050	0	273	0				0	0	0	0	0
1,531	0	3	0				0	0	0	0	0
8,112	0	0	0				0	0	0	0	0
901	0	0	0				0	0	0	0	0
54,361	0	115	0				0	0	0	0	0
6,437	0	0	0				0	0	0	0	0
170	0	1	0				0	0	0	0	0
112,936	0	240	0				0	0	0	0	0
112,936	0	240	0				0	0	0	0	0
62,808	0	133	0				0	0	0	0	0
251,232	0	534	0				0	0	0	0	0
62,808	0	133	0				0	0	0	0	0
1,061	0	2	0				0	0	0	0	0
637	0	3	0				0	0	0	0	0
87,474	0	350	0				0	0	0	0	0
25,867	0	2	0				0	0	0	0	0
2,016	0	8	0				0	0	0	0	0
5,039	0	20	0				0	0	0	0	0
39,234	0	0	0				0	0	0	0	0
68,852	0	450	0				0	0	0	0	0
173,785	0	15	0				0	0	0	0	0
1,008	0	4	0				0	0	0	0	0
23,463,422	0	624	0				0	0	0	0	0
2,729,321	0	-607,655	0				0	0	0	0	0
5	0	0	0				0	0	0	0	0
178	0	0	0				0	0	0	0	0
12,495	0	1	0				0	0	0	0	0
1,090	0	2	0				0	0	0	0	0
489	0	1	0				0	0	0	0	0
6,270	0	13	0				0	0	0	0	0
5,719	0	13	0				0	0	0	0	0
1,729	0	3	0				0	0	0	0	0
179	0	0	0				0	0	0	0	0
252,200	0	0	0				0	0	0	0	0
4,606	0	0	0				0	0	0	0	0
11,121	0	24	0				0	0	0	0	0
21,995	0	-21,995	0				0	0	0	0	0
994	0	4	0				0	0	0	0	0
12,767	0	31	0				0	0	0	0	0
7,314	0	15	0				0	0	0	0	0
4,766	0	10	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,980	0	4	0				0	0	0	0	0
301	0	1	0				0	0	0	0	0
1,968	0	2	0				0	0	0	0	0
216	0	0	0				0	0	0	0	0
93,800,000	0	0	0				0	0	0	0	0
195	0	0	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
6,108,150	6,108,150	0	0				6,108,150	0	0	0	0
1,702,786	1,702,786	0	0				1,702,786	0	0	0	0
5,009,569	5,009,569	0	0				5,009,569	0	0	0	0
84,759,965	84,759,965	0	0				84,759,965	0	0	0	0
3,182,474	3,182,474	0	0				3,182,474	0	0	0	0
6,046,392	6,046,392	31,182	31,182				6,077,573	0	0	0	0
999,999	999,999	0	0				999,999	0	0	0	0
34,837,708	34,837,708	14,197	14,197				34,851,906	0	0	0	0
17,935,304	17,935,304	-108,863	-108,863				17,826,441	0	0	0	0
5,150,857	5,150,857	0	0				5,150,857	0	0	0	0
6,162,848	6,162,848	0	0				6,162,848	0	0	0	0
9,610,976	9,610,976	0	0				9,610,976	0	0	0	0
-14,984,814	-14,984,814	352,148	352,148				-14,632,666	0	0	0	0
31,392,927	31,392,927	134,821	134,821				31,527,748	0	0	0	0
232,280,442	196,423,497	7,418,940	7,289,583				232,652,880	-28,939,799	0	0	35,986,301
1,454,388,318	1,170,727,174	770,973	773,200				1,171,500,373	0	0	0	0
0	0	0	0				0	0	0	0	0
129,900	0	-7,950	0				0	0	0	0	0
687,935	446,250	-24,335	0				446,250	0	0	0	0
62,377,595	62,377,595	-77,748	-77,748				62,299,847	0	0	0	0
349,341,022	17,326,919	-3,385,217	-583,597				16,743,322	0	0	0	329,212,484
4,541,167	4,541,167	-21,750	-21,750				4,519,417	0	0	0	0
6,362,896	6,362,896	0	0				5,320,626	0	1,042,270	0	0
32,835,510	32,835,510	-63,702	-63,702				32,771,809	0	0	0	0
643,893,989	643,893,968	-4,271,699	-4,271,699				639,622,269	0	0	0	21
570,230,669	570,229,216	-4,681,949	-4,681,949				565,547,267	0	0	0	1,453
53,574,316	42,061,919	868,466	694,193				42,756,113	0	0	0	0
14,907,499	11,657,268	27,672,284	14,368,332				26,025,600	0	0	0	16,554,184
3,059,087	3,059,087	17,363	17,363				3,076,450	0	0	0	0
21,967,635	21,967,635	94,343	94,343				22,061,978	0	0	0	0
0	0	0	0				0	0	0	0	0
156,546,388	156,546,388	-12,164	-12,164				156,534,224	0	0	0	0
12,725,622	12,725,622	0	0				10,641,116	0	2,084,506	0	0
5,850,640	5,850,640	0	0				2,925,320	0	2,925,320	0	0
18,044,401	18,044,401	96,320	96,320				18,140,722	0	0	0	0
8,721,504	8,721,504	4,242	4,242				8,725,747	0	0	0	0
-2,701,776	-2,701,776	5,357	5,357				-2,696,419	0	0	0	0
140,684	140,684	400	400				2,351,407	-2,210,323	0	0	0
268,216,106	207,889,739	-315,965	-770,511				207,119,228	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
87,381,842	85,233,029	52,282	50,970				85,283,999	0	0	0	0
13,714,139	13,714,139	-12,614	-12,614				13,701,525	0	0	0	0
119,490,395	108,212,111	-172,645	-922,368				107,289,743	0	0	0	0
2,727,004	87,500	-183,665	0				87,500	0	0	0	0
25,397,919	0	217,723	0				0	0	0	0	25,615,642
40,009,669	2,909,654	-8,105	-14,665				2,894,989	0	0	0	37,106,575
15,407,574	9,103,000	-4,584,043	-4,583,583				4,519,417	0	0	0	6,304,114
73,353,338	73,353,338	-489,978	-489,978				72,863,359	0	0	0	0
-384,695	-384,695	38,944	38,944				-345,751	0	0	0	0
3,295,173	3,295,173	14,152	14,152				3,309,324	0	0	0	0
134,471,810	118,425,514	5,934,624	49,555				118,731,668	-256,599	0	0	0
30,408,085	-15,543,034	4,571,007	4,560,095				499,407	0	-11,482,346	0	45,962,031
-1,500,366	-1,500,366	-50,183	-50,183				-1,550,549	0	0	0	0
13,180,581	13,180,581	56,606	56,606				13,237,187	0	0	0	0
3,059,087	3,059,087	17,363	17,363				3,076,450	0	0	0	0
30,963,958	30,963,958	14,558	14,558				30,978,517	0	0	0	0
106,598,333	90,393,806	-271,859	-68,998				90,324,809	0	0	0	0
10,259,500	8,908,000	18,750	36,750				8,944,750	0	0	0	0
299,975	299,975	46,150	46,150				346,125	0	0	0	0
38,375	38,375	2,162	2,162				40,538	0	0	0	0
108,044,449	108,044,449	-12,164	-12,164				108,032,285	0	0	0	0
166,218,224	44,405,142	-206,634	-81,395				34,279,383	0	0	10,044,364	121,687,843
6,362,896	6,362,896	0	0				5,320,626	0	1,042,270	0	0
8,775,960	8,775,960	0	0				4,387,980	0	4,387,980	0	0
7,779,349	7,779,349	22,078	22,078				7,801,427	0	0	0	0
11,825,562	11,825,562	2,294,695	2,294,695				14,120,257	0	0	0	0
16,621,396	16,621,396	9,960	9,960				16,631,357	0	0	0	0
-3,467,707	-3,467,707	-71,769	-71,769				-3,539,476	0	0	0	0
33,611,550	33,611,550	144,349	144,349				33,755,899	0	0	0	0
24,573,729	24,573,729	58,328	58,328				24,632,057	0	0	0	0
37,722,239	37,722,239	-242,206	-242,206				37,480,033	0	0	0	0
1,535,480	1,535,480	-88,970	-88,970				1,446,511	0	0	0	0
200,908,119	200,908,119	-160,342,816	-160,342,816				40,565,303	0	0	0	0
5,449,428	5,449,428	0	0				5,449,428	0	0	0	0
14,143,946	14,143,946	-151,578	-151,578				13,992,368	0	0	0	0
27,710,241	27,710,241	0	0				27,710,241	0	0	0	0
862,215	862,215	-791	-791				861,423	0	0	0	0
1,810,351,289	1,628,467,468	-91,385,784	-91,099,121				1,620,095,998	-82,727,651	0	0	0
179,585,308	179,585,308	798,062	798,062				180,383,369	0	0	0	0
180,827,517	171,907,506	10,320,661	10,528,019				182,435,526	0	0	0	0
0	0	0	0				0	0	0	0	0
106,992,330	106,992,330	1,024,930	1,024,930				108,017,260	0	0	0	0
229,877,492	191,596,721	-1,555,255	-2,579,091				189,017,630	0	0	0	0
16,819,393	16,819,393	2,516,633	2,516,633				19,336,025	0	0	0	0
0	0	0	0				0	0	0	0	0
11,523,897	11,523,897	-95,634	-95,634				11,428,263	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
227,875,958	204,200,000	1,014,081	397,706				204,597,706	0	0	0	0
12,700,842	12,700,833	-65,781	-65,781				12,635,052	0	0	0	0
5,589,624	5,589,624	-1,005,860	-1,005,860				4,583,764	0	0	0	0
156	156	0	0				156	0	0	0	0
5	0	0	0				0	0	0	0	0
1,441,365,632	1,394,430,172	-34,978,038	-39,156,598				1,403,293,767	-48,020,193	0	0	0
233,806,221	233,806,221	4,387,863	4,387,863				238,194,084	0	0	0	0
1,006	1,006	0	0				1,006	0	0	0	0
375,177,286	375,177,286	4,635,354	4,635,354				379,812,641	0	0	0	0
211,777,561	211,777,561	2,009,055	2,009,055				213,786,616	0	0	0	0
17,224	17,224	0	0				17,224	0	0	0	0
1,403,683	1,403,683	0	0				1,403,683	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
16,155,614	0	12,859	0				0	0	0	0	16,168,473
0	0	0	0				0	0	0	0	0
137,053,265	0	-20,263,199	0				0	0	0	0	116,790,066
28,499,662	0	26,081	0				0	0	0	0	28,525,743
1,175	1,175	0	0				1,175	0	0	0	0
143,656,315	143,656,315	-478,040	-478,040				143,178,275	0	0	0	0
158,675,132	158,675,132	0	0				158,675,132	0	0	0	0
24,804,821	24,804,821	1,290,615	1,290,615				26,095,435	0	0	0	0
0	0	0	0				0	0	0	0	0
18,553,382	12,915,992	-5,792,691	-2,869,054				10,046,938	0	0	0	2,713,753
31,307,103	18,731,444	-135,794	-77,527				18,653,918	0	0	0	12,517,391
196,762,977	191,504,034	-315,557	-254,062				191,249,972	0	0	0	5,197,448
17,149,232	17,149,232	-70,860	-70,860				17,078,373	0	0	0	0
182,804,224	148,084,374	-8,578,506	-8,677,346				141,435,463	-2,028,435	0	0	34,818,691
251,603	251,603	87	87				251,690	0	0	0	0
20,230,530	20,230,530	-1,930,358	-1,930,358				18,300,171	0	0	0	0
673,750,923	629,209,961	6,571,547	5,823,970				681,897,804	-46,863,872	0	0	45,288,538
123,636,045	123,636,045	-2,154,115	-2,154,115				121,481,930	0	0	0	0
15,004,479	15,004,479	1,127	1,127				15,005,606	0	0	0	0
111,213,097	111,213,097	39,674	39,674				111,252,771	0	0	0	0
17,306,003	17,306,003	-97,639	-97,639				17,208,364	0	0	0	0
140,540,870	140,540,870	4,348,634	4,348,634				144,889,504	0	0	0	0
132,053,928	132,053,928	-33,189	-33,189				132,020,739	0	0	0	0
48,842,772	48,842,772	13,879,500	13,879,500				49,335,679	0	0	13,386,593	0
1,070,110	1,070,110	45,395	45,395				1,115,505	0	0	0	0
2,964	0	13	0				0	0	0	0	0
130,944,720	130,944,720	63,173,677	63,173,677				132,304,842	0	61,813,555	0	0
0	0	0	0				0	0	0	0	0
357,738,300	207,268,886	40,569,408	44,412,132				320,536,140	-71,126,408	0	2,271,286	146,626,690
10,357,514	9,867,959	-15,017	-16,058				9,851,902	0	0	0	490,595
12,478,399	12,478,399	55,794	55,794				12,534,192	0	0	0	0
323,449,725	178,064,653	-7,851,745	-1,097,051				320,731,259	-157,058,003	3,331,127	9,963,220	138,630,378

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
40,559,388	40,559,388	86,202	86,202				40,645,591	0	0	0	0
1,200,000	0	0	0				0	0	0	0	1,200,000
22,678,432	10,323,591	125,676	54,562				10,378,152	0	0	0	12,425,956
48,368,316	34,364,010	-45,327	-127,148				47,552,537	-13,315,675	0	0	14,086,126
15,000,000	15,000,000	0	0				15,000,000	0	0	0	0
152,197,170	152,197,170	343,730	343,730				152,540,900	0	0	0	0
47,829,307	47,829,307	36,150	36,150				47,865,457	0	0	0	0
0	0	0	0				0	0	0	0	0
1,040,760	1,040,760	0	0				1,040,760	0	0	0	0
6,333,754	6,333,754	43,427	43,427				6,377,181	0	0	0	0
36,465,248	29,142,934	1,240,445	1,675,433				26,991,293	0	2,104,975	1,722,099	6,887,326
51,307,219	35,074,103	756,455	-27,387				35,046,716	0	0	0	17,016,958
85,652	85,652	366	366				86,018	0	0	0	0
11,082,500	11,082,500	3,100	3,100				11,085,600	0	0	0	0
44,790,782	44,790,782	-376,241	-376,241				44,414,541	0	0	0	0
6,267,465	0	327,515	0				0	0	0	0	6,594,980
115,654,712	103,792,038	-8,488,910	-6,984,180				95,432,470	0	1,375,388	0	10,357,944
12,414,556	12,414,556	52,976	52,976				12,467,532	0	0	0	0
17,297	17,297	37	37				17,333	0	0	0	0
5,312,198	5,312,198	54,100	54,100				5,366,299	0	0	0	0
2,265,000	2,265,000	62,200	62,200				2,327,200	0	0	0	0
52,394,168	52,394,168	0	0				52,394,168	0	0	0	0
5,316,193	5,316,193	10,360	10,360				5,326,553	0	0	0	0
-69,729,059	-69,729,059	-253,360,305	-253,360,305				-323,089,364	0	0	0	0
-229,470,451	-229,470,451	-1,135,919	-1,135,919				-230,606,370	0	0	0	0
69,729,059	69,729,059	253,360,305	253,360,305				323,089,364	0	0	0	0
229,470,451	229,470,451	1,135,919	1,135,919				230,606,370	0	0	0	0
15,861,529	0	0	0				0	0	0	0	0
29,536,076	0	0	0				0	0	0	0	0
10,559,536	1,698,481	0	0				0	0	0	1,698,481	0
69,418,643	69,418,643	0	0				0	0	0	69,418,643	0
38,014	38,014	0	0				38,014	0	0	0	0
23,587,945	23,587,945	-608,763	-608,763				22,979,183	0	0	0	0
9,565,527	9,565,527	-148,283	-148,283				9,417,245	0	0	0	0
2,781,791	2,781,791	82	82				2,781,873	0	0	0	0
634,181,167	634,181,167	-634,181,167	-634,181,167				0	0	0	0	0
2,345,919,201	2,345,919,201	-2,345,919,201	-2,345,919,201				0	0	0	0	0
125,964,313	125,964,313	-7,781,780	-7,781,780				118,182,533	0	0	0	0
155,156,692	155,156,692	-71,846,537	-71,846,537				83,310,155	0	0	0	0
0	0	2,975,483,651	2,975,483,651				2,975,483,651	0	0	0	0
35,420	35,420	0	0				35,420	0	0	0	0
110,450,038	110,450,038	207,625	207,496				110,657,534	0	0	0	129
184,749,630	184,749,630	-3,828,822	-3,829,040				180,920,590	0	0	0	218
21,663,172	21,663,172	-2,094,486	-2,094,486				19,568,686	0	0	0	0
160,228,313	160,228,313	-4,690,746	-4,690,921				155,537,392	0	0	0	175
122,898,035	122,898,035	12,728,629	12,728,528				135,626,563	0	0	0	101

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
58,328,820	58,328,820	460,398	460,398				58,789,218	0	0	0	0
10,646,448	10,646,448	-187,721	-187,721				10,458,727	0	0	0	0
64,588,256	64,588,256	3,038,842	3,038,842				67,627,098	0	0	0	0
9,192,227	9,192,227	-3,404	-3,404				9,188,823	0	0	0	0
27,195,309	27,195,309	-230,224	-230,224				26,965,085	0	0	0	0
0	0	212,807,506	212,807,506				212,807,506	0	0	0	0
117,242,446	117,242,446	-218,938	-218,938				117,023,508	0	0	0	0
55,980,847	55,980,847	75,945	75,945				56,056,792	0	0	0	0
12,654,157	12,654,157	5,701	5,701				12,659,858	0	0	0	0
0	0	0	0				0	0	0	0	0
25,322,717	25,322,717	69,679	69,679				25,392,396	0	0	0	0
10,038,710	10,038,710	29,032	29,032				10,067,742	0	0	0	0
743,944,382	743,942,103	200,937,419	200,937,413				944,879,516	0	0	0	2,285
20,658,524	20,658,524	-51,916	-51,916				20,606,608	0	0	0	0
191	191	0	0				191	0	0	0	0
26,437,924	26,437,924	42,175	42,175				26,480,099	0	0	0	0
602,119,501	602,119,501	-2,079,381	-2,079,381				600,040,120	0	0	0	0
2,412,903	2,412,903	0	0				2,412,903	0	0	0	0
2,669,981	2,669,981	7,158	7,158				2,677,139	0	0	0	0
-178,444,634	-178,444,634	549,744	549,744				-177,894,891	0	0	0	0
42,938,863	42,938,863	189,690	189,690				43,128,553	0	0	0	0
9,840,448	9,840,448	24,537	24,537				9,864,985	0	0	0	0
95,926,300	95,926,300	560,053	560,053				96,486,353	0	0	0	0
340,391,458	340,391,458	-1,188,869	-1,188,869				339,202,589	0	0	0	0
-30,049,749	-30,049,749	-1,019,630	-1,019,630				-31,069,378	0	0	0	0
17,160,634	17,160,634	1,849,570	1,849,570				19,010,204	0	0	0	0
16,497,807	16,497,807	89,385	89,385				16,587,193	0	0	0	0
23,292,891	23,292,891	-17,782	-17,782				23,275,109	0	0	0	0
-11,646,446	-11,646,446	8,892	8,892				-11,637,554	0	0	0	0
612,433	612,433	603	603				613,036	0	0	0	0
140,323,719	140,323,719	298,206	298,206				140,621,925	0	0	0	0
0	0	104,089,991	104,089,991				0	0	0	104,089,991	0
-1,531,191	-1,531,191	600	600				-1,530,591	0	0	0	0
-26,285,498	-26,285,498	2,232,527	2,232,527				-24,052,971	0	0	0	0
0	0	0	0				0	0	0	0	0
812,353	812,353	-378,446	-378,446				433,907	0	0	0	0
9,759,212	9,759,212	-6,815,743	-6,815,743				2,943,469	0	0	0	0
71,691	71,691	0	0				71,691	0	0	0	0
2,878,481	2,878,481	185,875	185,875				3,064,356	0	0	0	0
52,563,800	52,563,800	-1,191,193	-1,191,193				51,372,607	0	0	0	0
36,665,212	36,665,212	-10,262,978	-10,262,978				26,402,235	0	0	0	0
8,739,638	8,739,638	-6,084,758	-6,084,758				2,654,881	0	0	0	0
0	0	0	0				0	0	0	0	0
5,985	0	81	0				0	0	0	0	0
0	0	7	7				7	0	0	0	0
638,994	638,994	-3	-3				638,990	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,535,000	2,535,000	174,808	174,808				2,709,808	0	0	0	0
158,961,384	158,961,384	118,583	118,583				161,054,708	-1,974,741	0	0	0
22,661,632	22,661,632	-1,646,412	-1,646,412				21,015,220	0	0	0	0
3,396,240	3,396,240	-60,738	-60,738				3,335,502	0	0	0	0
181,381,865	181,381,865	25,299,113	25,299,113				206,680,978	0	0	0	0
126,626,665	126,626,665	2,626,937	2,626,937				130,672,259	-1,418,657	0	0	0
98,006,764	98,006,764	-341,565	-341,565				97,665,199	0	0	0	0
104,013,881	104,013,881	-739,682	-739,682				103,274,199	0	0	0	0
31,682,432	31,682,432	-1,820,748	-1,820,748				29,861,684	0	0	0	0
0	0	0	0				0	0	0	0	0
-2,535,000	-2,535,000	-174,808	-174,808				-2,709,808	0	0	0	0
765,273,135	765,273,135	1	1				746,311,332	0	0	18,961,804	0
729,748,023	-32,413	3,979,939	-4,797				-37,210	0	0	0	0
566,481,423	566,481,423	-28,136,047	-28,136,047				538,345,376	0	0	0	0
335,443,617	335,443,617	529,653	529,653				335,973,270	0	0	0	0
778,151,956	778,151,956	287,879	287,879				778,439,835	0	0	0	0
18,497,056	18,497,056	150,980	150,980				18,648,037	0	0	0	0
55,664,781	55,664,781	-4,887,125	-4,887,125				50,777,656	0	0	0	0
20,814,461	20,814,461	142,385	142,385				20,956,847	0	0	0	0
0	0	0	0				0	0	0	0	0
2,190,372	2,190,372	52,500	52,500				2,242,872	0	0	0	0
10,434,174	10,434,174	32,299	32,299				10,466,473	0	0	0	0
53,865,000	53,865,000	-53,865,000	-53,865,000				0	0	0	0	0
517,250	517,250	250	250				517,500	0	0	0	0
220,900,074	220,900,074	414,998	414,998				221,315,072	0	0	0	0
245,796,071	245,796,071	25,457,053	25,457,053				271,253,124	0	0	0	0
463,962,816	463,962,816	11,646,874	11,646,874				475,609,690	0	0	0	0
43,326,344	43,326,344	-4,188,973	-4,188,973				39,137,371	0	0	0	0
45,889,947	45,889,947	-3,804,823	-3,804,823				42,085,124	0	0	0	0
344,730,110	344,730,110	-3,745,145	-3,745,145				340,984,965	0	0	0	0
116,657,638	116,657,638	920,800	920,800				117,578,438	0	0	0	0
21,292,897	21,292,897	-375,443	-375,443				20,917,454	0	0	0	0
129,176,511	129,176,511	6,077,687	6,077,687				135,254,198	0	0	0	0
891,060	891,060	6,376	6,376				897,436	0	0	0	0
217,736,388	40,917,863	223,902	223,902				25,148,432	0	0	15,993,333	176,818,525
0	0	0	0				0	0	0	0	0
35,603,783	0	0	0				0	0	0	0	0
46,266,145	46,266,145	-45,880,718	-45,880,718				385,428	0	0	0	0
418,215,882	0	-9,875,112	0				0	0	0	0	0
-5,661,105	-5,661,105	-889,868	-889,868				-6,550,973	0	0	0	0
8,404,990	8,404,990	4,097,476	4,097,476				12,502,466	0	0	0	0
0	0	0	0				0	0	0	0	0
27,938,290	27,938,290	343,954	343,954				28,282,244	0	0	0	0
11,091,833	11,091,833	-35,042	-35,042				11,056,791	0	0	0	0
61,299,889	61,299,889	1,238,931	1,238,931				60,765,037	0	1,773,783	0	0
54,429,735	54,429,735	-5,996,182	-5,996,182				48,433,553	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
75,445,727	75,445,727	-490,978	-490,978				74,954,749	0	0	0	0
106,209,059	106,209,059	-6,290,758	-6,290,758				99,918,300	0	0	0	0
63,713,777	63,713,777	-9,046,630	-9,046,630				55,689,290	-1,022,143	0	0	0
241,581,292	241,581,292	3,037,547	3,037,547				244,618,839	0	0	0	0
210,178,957	210,178,957	5,126,078	5,126,078				225,186,179	-9,881,145	0	0	0
39,875,213	39,875,213	75,920	75,920				39,951,133	0	0	0	0
5,000,004	5,000,004	0	0				5,000,004	0	0	0	0
23,101,543	23,101,543	-6,382,366	-6,382,366				16,719,177	0	0	0	0
0	0	0	0				0	0	0	0	0
-2,108,021	-2,108,021	870,445	870,445				-1,237,576	0	0	0	0
1,573,408	1,573,408	7,054	7,054				811,142	0	769,320	0	0
5,714,124	5,714,124	-76,162	-76,162				5,637,962	0	0	0	0
405,879	405,879	35,712	35,712				441,591	0	0	0	0
48,573,331	48,573,331	-966,953	-966,953				47,606,378	0	0	0	0
29,997,503	29,997,503	26,936	26,936				30,024,439	0	0	0	0
502,576	502,576	406	406				502,982	0	0	0	0
2,417,323	2,417,323	42,252	42,252				2,459,575	0	0	0	0
3,975,169	3,975,169	0	0				0	0	0	3,975,169	0
3,975,169	3,975,169	6,727,773	6,727,773				10,702,942	0	0	0	0
-77,802,321	-77,802,321	-119,450	-119,450				-77,921,771	0	0	0	0
56,646,491	56,646,491	342,666	342,666				56,989,157	0	0	0	0
85,169,203	85,169,203	-1,364,203	-1,364,203				90,397,872	-6,592,872	0	0	0
3,432,567	3,432,567	98,214	98,214				3,530,781	0	0	0	0
5,394,937	5,394,937	15,594	15,594				5,410,531	0	0	0	0
1,427	1,427	20	20				1,447	0	0	0	0
0	0	0	0				0	0	0	0	0
35,316,603	35,316,603	-7,798,210	-7,798,210				27,518,393	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
35,671,148	35,671,148	217,424	217,424				35,888,572	0	0	0	0
3,906,927	3,906,927	16,549	16,549				3,923,476	0	0	0	0
6,516,862	6,516,862	-220,739	-220,739				6,296,123	0	0	0	0
2,135,337	2,135,337	-2,135,337	-2,135,337				0	0	0	0	0
0	0	0	0				0	0	0	0	0
46,629	46,629	57,138	57,138				103,768	0	0	0	0
5,092,465	5,092,465	-1,524,024	-1,524,024				3,568,441	0	0	0	0
7,875,962	7,875,962	-7,875,962	-7,875,962				0	0	0	0	0
1,466	1,466	-1,008	-1,008				458	0	0	0	0
0	0	0	0				0	0	0	0	0
1,997,641	1,997,641	2,926,715	2,926,715				4,924,356	0	0	0	0
0	0	15,078	15,078				15,078	0	0	0	0
-185,750,377	-185,750,377	32,232,243	32,232,243				-153,518,134	0	0	0	0
142,611,153	142,611,153	-10,746,290	-10,746,290				131,864,863	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
3,760	3,760	0	0				3,760	0	0	0	0
4,256	4,256	-210	-210				4,046	0	0	0	0
0	0	0	0				0	0	0	0	0
49,606,067	49,606,067	-49,606,067	-49,606,067				0	0	0	0	0
2,617,482	2,617,482	-502,067	-502,067				2,115,415	0	0	0	0
33,580	33,580	-21,914	-21,914				11,666	0	0	0	0
0	0	0	0				0	0	0	0	0
18,313,007	18,313,007	-1,415,833	-1,415,833				16,897,175	0	0	0	0
6,717	6,717	106,191	106,191				112,908	0	0	0	0
11,379,141	11,379,141	-49,956	-49,956				11,329,185	0	0	0	0
1,833	1,833	104	104				1,937	0	0	0	0
0	0	1,473	1,473				1,473	0	0	0	0
-17,434	-17,434	-5,331	-5,331				-22,765	0	0	0	0
5,974,219	5,972,191	88,747	90,774				385	0	6,062,581	0	0
36,850,321	36,769,411	-369,586	-369,238				33,550,028	0	2,850,145	0	0
130,956	130,956	1,167	740				131,696	0	0	0	0
1,127	1,127	3	3				1,130	0	0	0	0
549,234	549,234	2,359	2,359				0	0	551,592	0	0
3,284	0	73	0				0	0	0	0	0
1,905	0	120	0				0	0	0	0	0
623,042	623,042	10,120,524	10,120,524				10,743,566	0	0	0	0
1,072,480	1,072,480	16,176	16,176				1,088,656	0	0	0	0
0	0	0	0				0	0	0	0	0
34,471	34,471	304	304				34,776	0	0	0	0
0	0	0	0				0	0	0	0	0
1,667,559	1,667,559	-48,970	-48,970				1,618,588	0	0	0	0
-46,304	-46,304	-209	-209				-46,513	0	0	0	0
10,400	10,400	0	0				10,400	0	0	0	0
0	0	0	0				0	0	0	0	0
13,315	13,315	715,076	715,076				728,390	0	0	0	0
38,635,658	38,635,658	-12,704,959	-12,704,959				25,930,699	0	0	0	0
18,499,880	18,499,880	-2,525,138	-2,525,138				17,202,016	-1,227,273	0	0	0
2,532	2,532	118	118				2,651	0	0	0	0
474	474	-69	-69				404	0	0	0	0
0	0	0	0				0	0	0	0	0
2,463,806	2,463,806	-2,434,840	-2,434,840				28,966	0	0	0	0
10	10	-10	-10				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
81,947	81,947	-11,848	-11,848				70,099	0	0	0	0
0	0	0	0				0	0	0	0	0
10,988	10,988	3,710	3,710				14,698	0	0	0	0
1,023,405	1,023,405	-120,813	-120,813				902,593	0	0	0	0
114	114	699	699				813	0	0	0	0
5,051,959	5,051,959	-377,537	-377,537				4,674,422	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
48,953,574	-10,176	257,435	-68,815				-78,991	0	0	0	0
0	0	0	0				0	0	0	0	0
40,426,038	35,839	0	0				0	0	0	35,839	0
0	0	0	0				0	0	0	0	0
42,525	42,525	2,048	2,048				44,572	0	0	0	0
425,864	425,864	-71,227	-71,227				354,637	0	0	0	0
352,038	352,038	-237,995	-237,995				114,043	0	0	0	0
85,286,974	85,286,974	-652,106	-652,106				84,634,868	0	0	0	0
0	0	0	0				0	0	0	0	0
40,500,000	40,500,000	0	0				40,500,000	0	0	0	0
9,364,547	9,330,513	-1,026,488	-992,454				364,424	0	7,973,635	0	0
1,949	1,949	-44	-44				1,904	0	0	0	0
57,367,394	57,367,394	-6,630,044	-6,630,044				50,737,350	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,474	4,474	-2,982	-2,982				1,492	0	0	0	0
613,269	613,269	-711,238	-711,238				0	-97,969	0	0	0
0	0	30,851,682	30,851,682				30,851,682	0	0	0	0
284,736	284,736	23,609	23,609				308,345	0	0	0	0
1,383,559	1,383,559	-351,560	-351,560				1,031,999	0	0	0	0
39,984	39,984	-3,174	-3,174				36,810	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
96	96	66,546	66,546				66,642	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
14,212,623	14,212,623	1,314,546	1,314,546				16,076,250	-549,081	0	0	0
3,184,473	3,184,473	-3,184,473	-3,184,473				26,356	-26,356	0	0	0
2,361	2,361	1,910	1,910				4,271	0	0	0	0
0	0	0	0				0	0	0	0	0
-4,182,338	-4,182,338	182,428	182,428				-3,999,910	0	0	0	0
326,598,820	265,000,000	-6,757,740	0				0	0	0	265,000,000	0
0	0	-20,400	-20,400				0	-20,400	0	0	0
2	2	0	0				2	0	0	0	0
5,369,337	5,365,201	-3,143,447	-3,139,311				1,919,373	0	306,518	0	0
456,922	456,922	-376,233	-376,233				80,689	0	0	0	0
0	0	0	0				0	0	0	0	0
13,085	13,085	-296	-296				12,789	0	0	0	0
2,853,502	2,853,502	158,567	158,567				-9,284,766	0	0	12,296,835	0
571,340	549,101	5,400,084	5,422,323				5,971,424	0	0	0	0
1,279,782	1,279,782	2,720	2,720				0	0	1,282,502	0	0
2,910,901	2,910,901	-2,910,901	-2,910,901				0	0	0	0	0
89,983,099	89,983,099	10,100,045	10,100,045				146,046,247	-45,963,103	0	0	0
-2,854,110	-2,854,110	2,854,110	2,854,110				0	0	0	0	0
4,854,875	3,703,323	6,829,628	7,251,993				3,691,147	0	7,264,168	0	0
143,517,661	143,517,661	10,576,122	10,576,122				154,093,784	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
50,110,339	50,110,339	-12,119	-12,119				50,098,220	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	19,919,685	19,919,685				19,919,685	0	0	0	0
3,061,409	3,061,409	-246,930	-246,930				2,944,291	-129,812	0	0	0
93,068,564	-11,376,793	8,443,375	4,573,197				-6,803,596	0	0	0	0
23,814,031	23,814,031	-94,724	-94,724				24,341,852	-622,545	0	0	0
1,892,761	1,892,761	329,890	329,890				10,356,556	-8,133,905	0	0	0
510,149	510,149	-25,049	-25,049				485,100	0	0	0	0
7,272,597	7,272,597	-20,741	-20,741				7,251,856	0	0	0	0
2,784,664	2,784,664	-2,796	-2,796				2,781,868	0	0	0	0
460,502	460,502	-64,356	-64,356				396,147	0	0	0	0
3,424,077	3,424,077	-14,522	-14,522				3,409,555	0	0	0	0
18,398,056	18,398,056	-31,749	-31,749				18,366,308	0	0	0	0
12,848	12,848	6,695	6,695				19,543	0	0	0	0
51,831	51,831	-507	-507				51,324	0	0	0	0
14,907,524	14,907,524	-14,896,131	-14,896,131				11,393	0	0	0	0
650,894	650,894	1,873,792	1,873,792				2,524,685	0	0	0	0
14,806,174	14,806,174	-64,042	-64,042				14,742,132	0	0	0	0
6,970,586	6,970,586	-43,784	-43,784				6,926,802	0	0	0	0
6,036,758	6,036,758	-75,874	-75,874				5,960,884	0	0	0	0
5,465,133	5,465,133	-16,900	-16,900				5,448,233	0	0	0	0
34,100	34,100	107	107				34,207	0	0	0	0
9,469,004	9,469,004	520,063	520,063				9,989,066	0	0	0	0
13,017,179	13,017,179	-64,359	-64,359				12,952,820	0	0	0	0
14,782,896	14,782,896	-105,160	-105,160				14,677,736	0	0	0	0
4,669,337	4,669,337	-20,429	-20,429				4,648,908	0	0	0	0
2,155,880	2,155,880	-1,237	-1,237				2,154,643	0	0	0	0
3,584,742	3,584,742	3,976	3,976				3,588,718	0	0	0	0
8,915,821	8,915,821	-48,291	-48,291				8,867,530	0	0	0	0
9,850,756	9,850,756	8,758,770	8,758,770				18,609,526	0	0	0	0
5,631	5,631	31	31				5,662	0	0	0	0
0	0	0	0				0	0	0	0	0
102,298,162	102,298,162	-280,044	-280,044				102,018,118	0	0	0	0
1,962,784	1,962,784	14,946	14,946				1,977,731	0	0	0	0
2,308,610	2,308,610	-2,443	-2,443				2,306,167	0	0	0	0
18,991,882	18,991,882	-276,523	-276,523				18,715,359	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,863,991	2,863,991	-8,251	-8,251				2,855,740	0	0	0	0
18,466,370	18,466,370	-117,296	-117,296				18,349,074	0	0	0	0
1,806	1,806	10	10				1,816	0	0	0	0
32,194,094	32,194,094	-185,704	-185,704				32,008,389	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	2,409	2,409				2,409	0	0	0	0
2,236,830	2,236,830	-15,934	-15,934				2,220,896	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
1,441,011	1,441,011	-350,677	-350,677				1,090,334	0	0	0	0
66,066,922	66,066,922	-425,871	-425,871				65,641,050	0	0	0	0
32,315,203	32,315,203	-86,385	-86,385				32,228,818	0	0	0	0
6,575,611	6,575,611	2,270,657	2,270,657				8,846,268	0	0	0	0
0	0	0	0				0	0	0	0	0
381,754	381,754	1,497	1,497				383,251	0	0	0	0
19,644,695	19,644,695	-40,370	-40,370				19,604,325	0	0	0	0
0	0	0	0				0	0	0	0	0
1,967,972	1,967,972	0	0				1,967,972	0	0	0	0
17,917,786	17,917,786	21,901	21,901				17,939,687	0	0	0	0
2,795,560	2,795,560	-18,706	-18,706				2,776,854	0	0	0	0
60,519	60,519	-9,356	-9,356				51,163	0	0	0	0
2,229,752	2,229,752	1,031,042	1,031,042				3,260,794	0	0	0	0
12,392	12,392	5,358	5,358				17,750	0	0	0	0
2,801,703	2,801,703	-8,649	-8,649				2,793,054	0	0	0	0
0	0	3,195	3,195				3,195	0	0	0	0
63	63	4	4				67	0	0	0	0
23,230,718	23,230,718	548,426	548,426				23,779,144	0	0	0	0
4,033,066	4,033,066	-23,643	-23,643				4,009,423	0	0	0	0
51,243	51,243	90	90				51,333	0	0	0	0
29,240,774	29,240,774	-3,949,108	-3,949,108				25,291,666	0	0	0	0
25,755,311	25,755,311	-60,555	-60,555				25,694,755	0	0	0	0
0	0	0	0				0	0	0	0	0
6,995,200	6,995,200	-33,920	-33,920				6,961,280	0	0	0	0
15,424,250	15,424,250	-181,750	-181,750				15,242,500	0	0	0	0
1,702	1,702	-1,538	-1,538				164	0	0	0	0
7,485,028	7,485,028	3,348,589	3,348,589				10,833,616	0	0	0	0
4,523,255	4,523,255	-27,837	-27,837				4,495,419	0	0	0	0
0	0	0	0				0	0	0	0	0
12,574,500	12,574,500	-111,000	-111,000				12,463,500	0	0	0	0
4,234,550	4,234,550	-83,550	-83,550				4,151,000	0	0	0	0
1,782,377	1,782,377	-19,760	-19,760				1,762,617	0	0	0	0
2,632,323	2,632,323	-28,452	-28,452				2,603,872	0	0	0	0
3,064,083	3,064,083	-29,000	-29,000				3,035,083	0	0	0	0
3,227,897	3,227,897	-27,188	-27,188				3,200,709	0	0	0	0
0	0	0	0				0	0	0	0	0
10,938,078	10,938,078	43,903	43,903				10,981,981	0	0	0	0
9,740,731	9,740,731	-33,629	-33,629				9,707,102	0	0	0	0
284,776	284,776	-615	-615				284,161	0	0	0	0
0	0	0	0				0	0	0	0	0
7,894,117	7,894,117	-34,288	-34,288				7,859,829	0	0	0	0
0	0	0	0				0	0	0	0	0
2,167,503	2,167,503	-22,351	-22,351				2,145,152	0	0	0	0
3,072,138	3,072,138	-15,888	-15,888				3,056,250	0	0	0	0
2,077,264	2,077,264	-7,191	-7,191				2,070,073	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17,152,530	17,152,530	-63,503	-63,503				17,089,026	0	0	0	0
6,358,247	6,358,247	-22,552	-22,552				6,335,695	0	0	0	0
0	0	0	0				0	0	0	0	0
18,234	18,234	17	17				18,251	0	0	0	0
204,315	204,315	-44,126	-44,126				160,189	0	0	0	0
6,369,261	6,369,261	-17,004	-17,004				6,352,257	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,426	11,426	62,695	62,695				74,120	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,439,723	2,439,723	-25,405	-25,405				2,414,318	0	0	0	0
0	0	0	0				0	0	0	0	0
20,109,085	20,109,085	-117,065	-117,065				19,992,020	0	0	0	0
13,013,135	13,013,135	29,512	29,512				13,042,647	0	0	0	0
1,279,695	1,279,695	-2,240	-2,240				1,277,455	0	0	0	0
810,576	810,576	-3,439	-3,439				807,136	0	0	0	0
125	125	93	93				218	0	0	0	0
2,588,343	2,588,343	-7,410	-7,410				2,580,933	0	0	0	0
3	3	-3	-3				0	0	0	0	0
41,601	41,601	-374	-374				41,227	0	0	0	0
944,285	944,285	-8,120	-8,120				936,165	0	0	0	0
3,190,756	3,190,756	-22,266	-22,266				3,168,490	0	0	0	0
4,712,963	4,712,963	-936,067	-936,067				3,776,896	0	0	0	0
1,659,446	1,659,446	-22,416	-22,416				1,637,030	0	0	0	0
69,806	69,806	-966	-966				68,840	0	0	0	0
0	0	0	0				0	0	0	0	0
113	113	-113	-113				0	0	0	0	0
14,264,000	14,264,000	-40,035	-40,035				14,223,965	0	0	0	0
574	574	-574	-574				0	0	0	0	0
1,870,109	1,870,109	-13,489	-13,489				1,856,620	0	0	0	0
0	0	0	0				0	0	0	0	0
2,740,668	2,740,668	-60,000	-60,000				2,680,668	0	0	0	0
9,439,038	9,439,038	-35,374	-35,374				9,403,664	0	0	0	0
444,197	444,197	-567	-567				443,630	0	0	0	0
2,916,355	2,916,355	-7,303	-7,303				2,909,052	0	0	0	0
1,154,223	1,154,223	-8,223	-8,223				1,146,000	0	0	0	0
11,045,230	11,045,230	-48,673	-48,673				10,996,557	0	0	0	0
0	0	0	0				0	0	0	0	0
5,853,623	5,853,623	792,848	792,848				6,646,471	0	0	0	0
5,308,446	5,308,446	-40,160	-40,160				5,268,286	0	0	0	0
5,413,234	5,413,234	21,473	21,473				5,434,707	0	0	0	0
3,847,563	3,847,563	-16,034	-16,034				3,831,529	0	0	0	0
921	921	-230	-230				691	0	0	0	0
7,632,567	7,632,567	-20,327	-20,327				7,612,240	0	0	0	0
1,866,025	1,866,025	-4,840	-4,840				1,861,184	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
11,175,802	11,175,802	-47,246	-47,246				11,128,555	0	0	0	0
0	0	0	0				0	0	0	0	0
5,936	5,936	-5,936	-5,936				0	0	0	0	0
1,523,826	1,523,826	-3,104	-3,104				1,520,721	0	0	0	0
1,215,878	1,215,878	10,001,106	10,001,106				11,216,984	0	0	0	0
0	0	0	0				0	0	0	0	0
38,158	38,158	1,159	1,159				39,318	0	0	0	0
0	0	0	0				0	0	0	0	0
59,593,219	59,593,219	-376,576	-376,576				59,216,643	0	0	0	0
1,516,465	1,516,465	-13,873	-13,873				1,502,592	0	0	0	0
12,158,865	12,158,865	-43,305	-43,305				12,115,560	0	0	0	0
6,430	6,430	7	7				6,436	0	0	0	0
3,673,180	3,673,180	-9,200	-9,200				3,663,980	0	0	0	0
674,942	674,942	-598,241	-598,241				76,701	0	0	0	0
24,999,404	24,999,404	-114,945	-114,945				24,884,459	0	0	0	0
51	51	0	0				51	0	0	0	0
1,038,237,190	0	-87,790,699	0				0	0	0	0	0
-687,221,646	-687,221,646	-9,672,769	-9,672,769				-696,894,415	0	0	0	0
31,124,409	31,124,409	-2,270,904	-2,270,904				28,853,506	0	0	0	0
784,492,875	784,492,875	-6,903,866	-6,903,866				777,589,009	0	0	0	0
938,237	938,237	101,294	101,294				1,045,394	-5,863	0	0	0
88,018,736	88,018,736	7,549,558	7,549,558				95,568,294	0	0	0	0
4,696,784	4,696,784	139,716	139,716				4,836,500	0	0	0	0
44,515,767	44,515,767	-575,796	-575,796				43,939,971	0	0	0	0
12,425,547	12,425,547	2,036,909	2,036,909				14,462,456	0	0	0	0
1,567,602	1,567,602	299,325	299,325				1,866,928	0	0	0	0
192,281	192,281	16,948	16,948				209,229	0	0	0	0
40,167,371	40,167,371	-521,215	-521,215				39,646,155	0	0	0	0
134,243,826	134,243,826	7,201,881	7,201,881				143,586,442	-2,140,735	0	0	0
99,729,082	99,729,082	-2,030,157	-2,030,157				101,009,386	-3,310,462	0	0	0
39,827	39,827	-67	-67				39,760	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
36,349	36,349	-390	-390				35,959	0	0	0	0
344	344	48	48				392	0	0	0	0
520	520	73	73				593	0	0	0	0
12,745	12,745	-206	-206				12,539	0	0	0	0
27,086,723	27,086,723	-2,450,389	-2,450,389				24,636,334	0	0	0	0
426,728	426,728	-8,629	-8,629				418,099	0	0	0	0
5,850,156	5,850,156	-1,165,266	-1,165,266				4,684,890	0	0	0	0
0	0	0	0				0	0	0	0	0
2,807,473	2,807,473	-1,080,774	-1,080,774				1,726,699	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
22,069	22,069	7,055	7,055				29,123	0	0	0	0
14,309,174	14,309,174	157,476	157,476				14,466,649	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
2,637,158	2,637,158	235,331	235,331				2,872,488	0	0	0	0
2,336,203	2,336,203	-182,070	-182,070				2,154,134	0	0	0	0
4,750,000	4,750,000	-106,250	-106,250				4,643,750	0	0	0	0
1,260,080,752	0	-32,299,395	0				0	0	0	0	0
75,523,851	-2,466,149	-62,549	-62,549				-2,528,698	0	0	0	77,990,000
39,737,826	39,737,826	281,374	281,374				40,019,200	0	0	0	0
0	0	0	0				0	0	0	0	0
1,691,127	1,691,127	-209,883	-209,883				1,481,245	0	0	0	0
238,032,590	238,032,590	-6,178,855	-6,178,855				235,960,074	-4,106,339	0	0	0
3,973,461	3,973,461	100,063	100,063				4,073,524	0	0	0	0
6,248,049	6,248,049	-374,942	-374,942				6,332,991	-459,884	0	0	0
693,008	693,008	-85,600	-85,600				607,408	0	0	0	0
212,350,120	212,350,120	3,243,528	3,243,528				221,467,889	-5,874,241	0	0	0
146,497,342	146,497,342	-1,201,378	-1,201,378				145,295,964	0	0	0	0
432,439,349	432,439,349	-16,440,972	-16,440,972				428,633,842	-12,635,466	0	0	0
241,725,027	241,725,027	12,587,029	12,587,029				254,351,622	-39,566	0	0	0
-657,571,148	-657,571,148	1,419,549	1,419,549				-656,151,599	0	0	0	0
214,837,328	214,837,328	-5,488,638	-5,488,638				209,348,689	0	0	0	0
57,460,806	57,460,806	633,615	633,615				58,094,421	0	0	0	0
4,364,842	4,364,842	10,539	10,539				4,375,381	0	0	0	0
2,383	2,383	20	20				2,403	0	0	0	0
66,589,901	66,589,901	484,100	484,100				67,074,001	0	0	0	0
2,396	2,396	-37	-37				2,359	0	0	0	0
0	0	0	0				0	0	0	0	0
86,864,920	86,864,920	543,987	543,987				87,408,907	0	0	0	0
243,801	243,801	-43,356	-43,356				200,446	0	0	0	0
117,966	117,966	-6,607	-6,607				111,359	0	0	0	0
570,813,222	570,813,222	-2,983,864	-2,983,864				567,829,357	0	0	0	0
119,538,702	119,538,702	-75,253	-75,253				119,485,775	-22,326	0	0	0
36,630,505	36,630,505	129,878	129,878				36,760,383	0	0	0	0
9,389	9,389	-1,545	-1,545				7,845	0	0	0	0
0	0	0	0				0	0	0	0	0
6,074,828	6,074,828	6,711	6,711				6,081,540	0	0	0	0
12,689,770	12,689,770	-641,458	-641,458				12,659,562	-611,249	0	0	0
200,015,474	200,015,474	307,657	307,657				200,323,131	0	0	0	0
28,357,204	28,357,204	-408,789	-408,789				27,948,415	0	0	0	0
160,622,278	160,622,278	-22,684,940	-22,684,940				137,937,338	0	0	0	0
0	0	0	0				0	0	0	0	0
26,235	26,235	-14,861	-14,861				11,375	0	0	0	0
0	0	531,224	531,224				531,224	0	0	0	0
12	12	1,958,160	1,958,160				1,958,172	0	0	0	0
13,995	13,995	2,234	2,234				16,709	-479	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
97,686	97,686	-9,978	-9,978				87,708	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
812,353	812,353	-378,446	-378,446				433,907	0	0	0	0
19,013,236	19,013,236	-6,747,717	-6,747,717				12,265,519	0	0	0	0
0	0	0	0				0	0	0	0	0
2,504,251	2,504,251	-54,339	-54,339				338,378	0	2,111,535	0	0
13,096,113	13,096,113	-1,720,241	-1,720,241				3	0	11,375,870	0	0
821,903	821,903	3,894,813	3,894,813				0	0	4,716,716	0	0
57,909	57,909	0	0				57,909	0	0	0	0
15,851,689	15,851,689	-12,962,424	-12,962,424				2,894,259	-4,994	0	0	0
1,957,346	1,957,346	-8,140,616	-8,140,616				295,338	-6,478,608	0	0	0
0	0	-3,244	-3,244				0	-3,244	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-414,616	-414,616				0	-414,616	0	0	0
33,510	33,510	-4,225	-4,225				29,285	0	0	0	0
0	0	-747	-747				0	-747	0	0	0
2,649	2,649	-2,647	-2,647				2	0	0	0	0
0	0	0	0				0	0	0	0	0
21,010	21,010	13	13				21,024	0	0	0	0
335,061	335,061	-335,061	-335,061				0	0	0	0	0
0	0	27	27				27	0	0	0	0
15,262	15,262	-500	-500				14,762	0	0	0	0
0	0	0	0				0	0	0	0	0
-18,374,352	-18,374,352	3,541,183	3,541,183				-14,833,169	0	0	0	0
61,787,409	71,780	-36,273,021	0				0	0	0	71,780	0
0	0	0	0				0	0	0	0	0
-685,877	-685,877	19,120	19,120				-666,757	0	0	0	0
0	0	0	0				0	0	0	0	0
14,592	14,592	-665	-665				13,927	0	0	0	0
6,322	6,322	0	0				6,322	0	0	0	0
767,124	767,124	207,977	207,977				975,101	0	0	0	0
0	0	0	0				0	0	0	0	0
59	59	-27	-27				32	0	0	0	0
0	0	0	0				0	0	0	0	0
105,701	105,701	-78,644	-78,644				27,056	0	0	0	0
581,400	581,400	-159,590	-159,590				421,811	0	0	0	0
3,269	3,269	207	207				3,477	0	0	0	0
1,696,379	1,696,379	-504,342	-504,342				1,192,037	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
21,062,161	21,062,161	1,069,180	1,069,180				22,131,341	0	0	0	0
496	496	2	2				498	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
119,677	119,677	43,607	43,607				168,897	-5,613	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,874,935	3,874,935	-3,874,935	-3,874,935				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	151,196	151,196				151,196	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	792,318	792,318				792,318	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,103,738	1,103,738	-36,655	-36,655				1,067,083	0	0	0	0
0	0	-600,893	-600,893				0	-600,893	0	0	0
0	0	8,502,951	8,502,951				8,502,951	0	0	0	0
20	20	47	47				68	0	0	0	0
236,465	236,465	-1,206	-1,206				235,259	0	0	0	0
16	16	-16	-16				0	0	0	0	0
93	93	-3	-3				90	0	0	0	0
2,245,699	2,245,699	-97,350	-97,350				2,148,348	0	0	0	0
-8,652	-8,652	5,294	5,294				0	-3,358	0	0	0
-8,652	-8,652	3,421,120	3,421,120				3,412,468	0	0	0	0
0	0	-58,008	-58,008				0	-58,008	0	0	0
0	0	2,983,391	2,983,391				2,983,391	0	0	0	0
-788,681,776	-788,681,776	-7,493,882	-7,493,882				-796,175,658	0	0	0	0
1,206,432,287	1,206,432,287	-466,912	-466,912				1,225,473,317	-19,507,941	0	0	0
87,526	87,526	119,450	119,450				206,976	0	0	0	0
27,892	27,892	-8,765	-8,765				19,128	0	0	0	0
6,154,481	6,154,481	247,355	247,355				6,885,933	-484,097	0	0	0
774,747,529	-792	-26,027,985	38				-754	0	0	0	0
7,010	7,010	-7,010	-7,010				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,544	12,544	38	38				12,581	0	0	0	0
63	63	-23	-23				40	0	0	0	0
0	0	0	0				0	0	0	0	0
58	58	-58	-58				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
33,265,769	33,265,769	-2,760,073	-2,760,073				30,669,948	-164,252	0	0	0
855	855	-45	-45				810	0	0	0	0
12,127,034	12,127,034	168,445	168,445				12,082,479	0	213,000	0	0
44,699	44,699	41	41				44,740	0	0	0	0
6,888	6,888	0	0				6,888	0	0	0	0
0	0	0	0				0	0	0	0	0
2,346,496	2,346,496	-1,431	-1,431				2,345,065	0	0	0	0
505,000	505,000	0	0				505,000	0	0	0	0
4,431,169	4,431,169	31,386	31,386				4,462,556	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
18,763,282	18,763,282	146,668	146,668				18,909,949	0	0	0	0
21,001,364	21,001,364	4,324	4,324				21,005,688	0	0	0	0
1,943,885	1,943,885	2,050	2,050				1,945,934	0	0	0	0
266,601,136	266,601,136	-1,870,132	-1,870,132				269,087,064	-4,356,060	0	0	0
64,874,701	64,874,701	-10,091,701	-10,091,701				58,355,227	-3,572,227	0	0	0
165,752,745	165,752,745	-7,462,285	-7,462,285				158,518,612	-228,152	0	0	0
62,406,679	62,406,679	-2,255,681	-2,255,681				62,477,475	-2,326,477	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
15,961,011	15,961,011	-57,142	-57,142				15,903,869	0	0	0	0
25,544,492	25,544,492	354,797	354,797				25,899,289	0	0	0	0
370,210	370,210	-1,009	-1,009				369,201	0	0	0	0
131,408,761	131,408,761	13,662,702	13,662,702				145,071,463	0	0	0	0
490,298,312	34,836,712	0	0				0	0	0	34,836,712	455,461,600
7,494,239	7,494,239	994,244	994,244				8,488,483	0	0	0	0
0	0	0	0				0	0	0	0	0
2,039,580	2,039,580	-1,144,579	-1,144,579				1	0	895,000	0	0
71,885	71,885	-71,885	-71,885				0	0	0	0	0
6,085,607	6,085,607	0	0				6,085,607	0	0	0	0
5	5	0	0				5	0	0	0	0
0	0	21,821,000	21,821,000				21,821,000	0	0	0	0
0	0	0	0				0	0	0	0	0
601,509,389	601,509,389	5,073,645	5,073,645				633,925,820	-27,342,786	0	0	0
0	0	0	0				0	0	0	0	0
1,275,159,488	1,275,159,488	274,744,186	274,744,186				1,472,762,527	0	0	77,141,147	0
1,144,333,290	1,144,333,290	13,103,036	13,103,036				1,157,436,326	0	0	0	0
2,704,766,281	0	-6,895,340	0				0	0	0	0	0
127,493,551	127,493,551	1,599,944	1,599,944				129,093,495	0	0	0	0
7,636	7,636	1,643	1,643				9,279	0	0	0	0
3,140,928	0	368,054	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,543,909	0	1,114,017	870,484				0	0	870,484	0	0
1,117,313	1,117,313	431	431				1,117,744	0	0	0	0
418,938	418,938	3,008	3,008				421,946	0	0	0	0
3,396,054	3,396,054	18,837	18,837				3,414,891	0	0	0	0
103,904,933	103,904,933	412,327	412,327				104,323,040	-5,780	0	0	0
3,860,038	3,860,038	-4,844	-4,844				3,855,194	0	0	0	0
226,022,568	226,022,568	-632,813	-632,813				225,389,755	0	0	0	0
8,566,976	8,566,976	-34,923	-34,923				8,532,053	0	0	0	0
75,304,592	75,304,592	-1,243,236	-1,243,236				74,061,357	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				1	0	0	0	0
3,379,347	3,379,347	-26,625	-26,625				3,352,723	0	0	0	0
22,945,114	22,945,114	-2,461,479	-2,461,479				20,483,634	0	0	0	0
478,515,391	478,515,391	-1,384,494	-1,384,494				558,855,948	-81,725,051	0	0	0
19,479,220	19,479,220	-344,485	-344,485				19,134,736	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
803,130	803,130	39,767	39,767				842,897	0	0	0	0
14,460,198	14,460,198	-53	-53				14,460,145	0	0	0	0
33,413,279	33,413,279	-70,811	-70,811				33,342,469	0	0	0	0
26,931	26,931	-1,156	-1,156				27,016	-1,241	0	0	0
0	0	0	0				0	0	0	0	0
142,912,922	142,912,922	3,654,598	3,654,598				146,567,520	0	0	0	0
1,072	1,072	0	0				1,072	0	0	0	0
0	0	0	0				0	0	0	0	0
234,157,289	234,157,289	-21,116,908	-21,116,908				213,040,381	0	0	0	0
153,040	153,040	-153,040	-153,040				0	0	0	0	0
318,488	318,488	-136,992	-136,992				0	0	181,497	0	0
0	0	0	0				0	0	0	0	0
20,616	20,616	20,671	20,671				0	0	41,287	0	0
3,629	3,629	-5	-5				3,624	0	0	0	0
135,874	135,874	76,840,890	61,092,944				1,080	0	61,227,738	0	0
210,412	210,412	-210,412	-210,412				0	0	0	0	0
54,432,740	54,432,740	-5,051,403	-5,051,403				0	0	0	49,381,337	0
0	0	87,308	87,308				0	0	0	87,308	0
113,986	113,986	-113,986	-113,986				0	0	0	0	0
2,677	2,677	-2,677	-2,677				0	0	0	0	0
8,358,212	8,358,212	-1,476,458	-1,476,458				6,881,753	0	0	0	0
31,430,092	31,430,092	2,301,797	2,301,797				33,731,888	0	0	0	0
38,418,885	38,418,885	314,937	314,937				38,733,822	0	0	0	0
0	0	0	0				0	0	0	0	0
232,868,060	232,868,060	4,835,675	4,835,675				237,703,438	0	297	0	0
14,585,051	14,585,051	18,639	18,639				14,603,690	0	0	0	0
6,216,952	6,216,952	-7,898	-7,898				6,209,054	0	0	0	0
203,969	203,969	6,285	6,285				210,254	0	0	0	0
188,696	188,696	-47	-47				188,649	0	0	0	0
45,357	45,357	-20,105	-20,105				25,252	0	0	0	0
0	0	659	0				0	0	0	0	0
94,708	94,708	-94,708	-94,708				0	0	0	0	0
99,062	99,062	-21,451	-48,899				50,163	0	0	0	0
140,376,474	140,376,474	-11,216,979	-11,216,979				129,159,495	0	0	0	0
588,919	588,919	903,066	903,066				1,491,985	0	0	0	0
281,010	281,010	5,660	5,660				286,669	0	0	0	0
1,729,253	1,729,253	-1,729,253	-1,729,253				0	0	0	0	0
15,397	15,397	26	26				15,423	0	0	0	0
68,773,026	68,773,026	233,887	233,887				69,006,912	0	0	0	0
3,101,010	3,101,010	80,649	80,649				3,181,660	0	0	0	0
5,860,937	5,860,937	15,248	15,248				5,876,186	0	0	0	0
124,000	124,000	114	114				124,114	0	0	0	0
49,230,272	37,154,880	-4,380,560	-4,352,998				32,801,882	0	0	0	0
16,252,155	16,252,155	-71,260	-71,260				11,929,409	0	4,251,486	0	0
41,031,227	41,031,227	30,831,116	30,831,116				71,862,343	0	0	0	0
5,538,237	5,538,237	43,229	43,229				5,581,466	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17,223,164	17,223,164	2,779,325	2,779,325				20,002,489	0	0	0	0
4,172,479	4,172,479	-37,377	-37,377				4,135,102	0	0	0	0
167,109	167,109	982,033	982,033				197,839	0	951,303	0	0
0	0	0	0				0	0	0	0	0
2,685,221	2,685,221	3,171,322	3,171,322				4,864,651	0	991,892	0	0
5,252,645	5,252,645	-5,252,645	-5,252,645				0	0	0	0	0
2,968,767	2,968,767	-473,799	-473,799				70,583	0	2,424,385	0	0
17,893,461	17,893,461	-7,642,579	-7,642,579				0	0	10,250,882	0	0
16,615,839	15,777,013	308,780	300,491				16,077,504	0	0	0	0
520,377	235,021	36,561	12,228				247,249	0	0	0	0
13,132	13,132	12	12				13,144	0	0	0	0
5,230,626	5,230,626	4,828,851	4,824,085				10,054,711	0	0	0	0
9,133,091	9,133,091	-69,301	-69,301				9,063,789	0	0	0	0
11,774,148	11,774,148	31,097	31,097				11,805,245	0	0	0	0
6,504,927	6,504,927	5,222,597	5,222,597				9,230,302	0	2,497,221	0	0
24,030	24,030	-334	-334				23,696	0	0	0	0
72,916,952	72,916,952	18,829,402	18,829,402				0	0	0	91,746,354	0
152	152	2	2				154	0	0	0	0
185,177	185,177	30,566,559	30,566,559				0	0	0	30,751,736	0
50,966	50,966	271	271				51,237	0	0	0	0
17,736	17,736	58,619	58,619				76,354	0	0	0	0
3,421,848	2,436,261	496,264	492,399				2,928,660	0	0	0	0
16,700,929	16,700,929	-11,100,983	-12,008,916				18,792	0	4,673,221	0	0
12,505,335	12,505,335	-7,810,302	-7,865,431				4,579,206	0	60,698	0	0
85,604	85,604	323,495	323,495				380,555	0	28,545	0	0
21,221	21,221	7	7				21,229	0	0	0	0
1,269,899	1,237,419	-1,209,407	-1,237,419				0	0	0	0	0
0	0	0	0				0	0	0	0	0
495,317	10,981	1,203,929	1,184,002				1,194,983	0	0	0	0
84,945,920	84,945,920	8,586,980	8,586,980				93,532,901	0	0	0	0
42	42	0	0				43	0	0	0	0
8,565,342	8,565,342	-6,537,542	-6,600,474				1,964,868	0	0	0	0
2,760,517	2,760,517	1,527,703	1,527,703				0	0	0	4,288,220	0
158,426,215	158,426,215	152,558	152,558				158,089,824	0	0	488,949	0
1,846,737	1,317,952	-555,611	-466,635				851,317	0	0	0	0
2,994,781	2,994,781	17,287	17,287				3,012,068	0	0	0	0
2,674,905	2,648,077	-1,793,334	-1,777,065				871,012	0	0	0	0
26,842,176	26,842,176	71,200	71,200				23,669,564	0	3,243,811	0	0
20,961,035	20,961,035	11,600,089	11,600,089				0	0	0	32,561,124	0
39,505,395	39,505,395	1,173,078	1,173,078				40,576,833	0	0	101,640	0
23,192	23,192	-23,192	-23,192				0	0	0	0	0
45,482	45,482	-9,969	-9,969				35,512	0	0	0	0
71,420,540	71,420,540	-6,627,886	-6,627,886				0	0	0	64,792,654	0
1,260,153	1,260,153	-630,585	-630,585				189,061	0	440,507	0	0
35,010	35,010	124	124				0	0	35,134	0	0
2,287,127	2,286,970	-1,548,591	-1,548,609				0	0	738,361	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,523,532	5,523,532	-4,351,684	-4,351,684				1,164,463	0	7,385	0	0
452,424	452,424	-428,142	-428,145				24,278	0	0	0	0
153,246	153,246	693,625	693,625				0	0	118,908	727,963	0
69,018	69,018	63,132	63,132				39,366	0	92,784	0	0
3	0	1	0				0	0	0	0	0
385,643	385,643	-385,643	-385,643				0	0	0	0	0
2,429,526	2,429,526	11,889	11,889				2,441,416	0	0	0	0
0	0	0	0				0	0	0	0	0
14,467,895	14,467,895	-424,912	-424,912				14,042,982	0	0	0	0
267,904	0	14,290	0				0	0	0	0	0
2,109,375	2,109,375	10,559,472	10,559,472				2,109,375	0	0	10,559,472	0
400,075,233	387,950,805	8,004,514	8,374,487				377,715,888	0	18,609,404	0	0
0	0	0	0				0	0	0	0	0
298,183,282	298,183,282	52,630,909	52,630,909				0	0	0	350,814,191	0
76,223,474	38,111,737	-7,055,222	-3,527,611				0	0	0	34,584,126	0
0	0	0	0				0	0	0	0	0
6,327,078	6,327,078	2,851	2,851				6,329,929	0	0	0	0
27,990,424	27,990,424	37,972	37,972				28,028,396	0	0	0	0
2,847,730	2,684,298	16,916,318	16,959,225				2,705,873	0	0	16,937,649	0
41,096,648	41,096,648	-41,096,648	-41,096,648				0	0	0	0	0
1,038	1,038	0	0				1,038	0	0	0	0
156,533,882	152,736,418	-18,425,364	-18,526,976				134,209,443	0	0	0	0
4,865,708	4,862,042	-4,862,204	-4,862,042				0	0	0	0	0
2,129,935	2,129,935	-2,129,862	-2,129,862				73	0	0	0	0
723,307,058	0	3,132,810	0				0	0	0	0	0
122,029	0	-121,945	0				0	0	0	0	0
1,860,860	1,860,860	13,187,405	13,187,405				15,048,265	0	0	0	0
909,718	909,718	360,225	360,225				1,269,942	0	0	0	0
131,202	0	1,571	0				0	0	0	0	0
67,032,940	52,495,433	1,176,029	725,146				53,210,712	0	9,867	0	0
730,377,267	700,453,206	-66,014,532	-66,315,337				632,214,925	0	1,922,944	0	0
504,512,910	484,431,283	2,250,669	2,177,191				486,608,474	0	0	0	0
3,804,278	3,804,278	3,323,719	3,323,719				5,997,447	0	1,130,550	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
18,341,719	18,341,719	3,570,158	3,570,158				17,579,244	0	4,332,633	0	0
325	325	39,313,162	39,313,162				0	0	84,229	39,229,257	0
6,963,735	6,963,735	4,677,578	4,677,578				11,641,313	0	0	0	0
1,746,989	1,746,989	13,181	13,181				1,760,170	0	0	0	0
16,902,607	16,902,607	-430,187	-430,187				16,472,420	0	0	0	0
12,797,985	0	51,331	0				0	0	0	0	0
165,849,213	83,102,020	-6,786,796	2,898,980				86,001,000	0	0	0	0
25,865,786	25,865,786	618,775	618,775				26,484,561	0	0	0	0
9,221,919	9,221,919	-5,094,611	-5,094,611				4,127,307	0	0	0	0
1,168	1,168	4	4				1,172	0	0	0	0
401,477,561	401,477,561	-265,788,292	-265,788,292				135,689,269	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
687,988,080	687,988,080	21,993,384	21,993,384				650,049,328	0	0	59,932,136	0
0	0	0	0				0	0	0	0	0
62	62	1	1				63	0	0	0	0
245,543,383	245,543,383	0	0				245,543,383	0	0	0	0
21,654,536	21,654,536	345,934	345,934				22,000,470	0	0	0	0
817,487,218	817,487,218	219,087,934	219,087,934				1,036,575,152	0	0	0	0
39,925,375	31,683,097	4,065,083	4,760,932				29,330,891	0	0	7,113,138	0
11,981	0	-1,964	0				0	0	0	0	0
153,779,632	153,779,632	12,067,090	12,067,090				157,207,702	0	0	8,639,020	0
262,603	262,603	579,566	579,566				842,169	0	0	0	0
9,118,517	8,234,463	-8,838	-199,041				8,035,422	0	0	0	0
1,433,949	1,433,949	88,994	88,994				1,522,943	0	0	0	0
238,327,828	238,327,828	-4,237,039	-4,237,039				234,090,788	0	0	0	0
11,281,235	8,778,958	133,009	266,733				9,045,691	0	0	0	0
749,149,204	730,772,040	32,035,644	27,044,799				679,480,045	0	44,016,764	34,320,030	0
152,548	0	-10,964	0				0	0	0	0	0
3,676,538	3,676,538	-1,092,708	-1,092,708				2,583,830	0	0	0	0
28,217,195	2,849,854	1,694,911	4,719,466				7,569,320	0	0	0	0
126,305,426	126,305,426	-1,237,892	-1,237,892				125,047,059	0	20,475	0	0
1,461,000,792	1,460,017,542	14,080,513	14,030,952				1,456,373,716	0	17,674,777	0	0
43,299,862	43,299,862	-7,334,285	-7,334,285				35,965,576	0	0	0	0
194,842,297	0	10,223,775	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
68,872,314	68,872,314	5,956,517	5,956,517				74,828,831	0	0	0	0
431,324,674	421,123,708	-1,822,833	-2,045,110				419,078,598	0	0	0	0
5,083	5,083	-2	-2				5,081	0	0	0	0
6,176,726	14,300	870,481	0				14,300	0	0	0	0
15,684,906	15,684,906	49,484	49,484				15,734,390	0	0	0	0
5,045,067	5,045,067	1,843	1,843				5,046,910	0	0	0	0
49,059,309	49,059,309	942,307	942,307				50,001,616	0	0	0	0
113,791,871	113,791,871	-76,959,021	-76,959,021				36,832,850	0	0	0	0
0	0	0	0				0	0	0	0	0
77,357,021	77,357,021	0	0				41,659,547	0	0	35,697,474	0
499,157,215	499,157,215	42,443,678	42,443,678				476,027,430	0	0	65,573,463	0
206,856,927	206,756,093	-4,739,401	-5,928,019				200,828,074	0	0	0	0
498,576,491	469,710,729	-1,549,276	-1,966,505				467,503,673	0	240,551	0	0
0	0	0	0				0	0	0	0	0
59,789,643	59,789,643	392,334	392,334				60,181,977	0	0	0	0
1,406,899	1,406,899	-1,406,899	-1,406,899				0	0	0	0	0
0	0	17,664	17,664				0	0	17,664	0	0
4,984,965	4,984,965	4,732	4,732				4,989,697	0	0	0	0
337,197	337,197	-55,510	-55,510				281,687	0	0	0	0
60,094,242	60,094,242	356,598	356,598				60,450,839	0	0	0	0
50,780,623	50,780,623	21,215	21,215				50,801,838	0	0	0	0
0	0	0	0				0	0	0	0	0
1,345,751	1,345,751	37,538	37,538				1,383,289	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
79,046,123	79,046,123	230,363,822	230,363,822				79,293,197	0	0	230,116,748	0
0	0	0	0				0	0	0	0	0
893,867,673	893,867,673	-345,794,125	-345,794,125				548,073,547	0	0	0	0
0	0	0	0				0	0	0	0	0
532,895,842	532,895,842	2,584,173	2,584,173				535,480,016	0	0	0	0
88,899,529	88,899,529	9,162,170	9,162,170				98,061,699	0	0	0	0
-784,249,067	-784,249,067	-71,781,565	-71,781,565				-856,030,632	0	0	0	0
0	0	0	0				0	0	0	0	0
177,256	177,256	376	376				177,632	0	0	0	0
22,578,345	22,578,345	4,787,761	4,787,761				27,366,106	0	0	0	0
35,426,704	35,273,046	-1,425,851	-1,392,234				28,864,521	0	5,016,291	0	0
11,978,920	11,194,865	2,006,648	2,047,100				11,777,822	0	1,464,144	0	0
14,590,560	14,590,560	-5,208,858	-5,208,858				5,536,954	0	3,844,748	0	0
32,029,902	31,349,735	5,214,080	5,224,692				30,114,919	0	6,459,508	0	0
9,379,741	8,610,962	389,646	374,230				8,985,191	0	0	0	0
46,394,053	45,797,663	1,448,579	1,523,866				41,565,622	0	5,755,907	0	0
43,029,185	42,997,261	6,762,054	6,705,960				37,247,180	0	12,456,041	0	0
39,161,361	36,979,138	3,315,811	2,954,798				37,473,875	0	2,460,061	0	0
40,869,202	40,541,497	2,422,248	2,422,395				25,415,326	0	17,548,566	0	0
14,596,081	10,745,718	-107,363	-31,661				10,714,058	0	0	0	0
460,573,943	391,095,586	-4,560,701	-5,711,117				385,384,469	0	0	0	0
13,487,794	13,487,794	-4,935,703	-4,935,703				8,325,268	0	226,823	0	0
23,198,473	23,198,473	-2,956,758	-2,956,758				12,625,459	0	7,616,256	0	0
389,052	389,052	-82,350	-82,350				0	0	306,702	0	0
159,305,604	2,146,261	-152,182,991	4,976,352				7,122,613	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
21,469,431	21,469,431	94,845	94,845				21,564,277	0	0	0	0
170,195,729	170,195,729	-594,434	-594,434				169,601,294	0	0	0	0
47,963,150	47,963,150	280,027	280,027				48,243,176	0	0	0	0
4,920,224	4,920,224	12,269	12,269				4,932,492	0	0	0	0
30,049,749	30,049,749	1,019,630	1,019,630				31,069,378	0	0	0	0
178,444,634	178,444,634	-549,744	-549,744				177,894,891	0	0	0	0
8,580,317	8,580,317	924,785	924,785				9,505,102	0	0	0	0
8,248,904	8,248,904	44,693	44,693				8,293,596	0	0	0	0
11,646,446	11,646,446	-8,891	-8,891				11,637,555	0	0	0	0
11,646,446	11,646,446	-8,892	-8,892				11,637,554	0	0	0	0
0	0	0	0				0	0	0	0	0
22,372,455	22,372,455	-167,286	-167,286				19,445,597	0	2,759,572	0	0
34,497,812	34,497,812	-27,619,237	-27,619,237				0	0	6,878,575	0	0
10,209,872	9,317,095	4,202,177	4,142,726				12,118,802	-4,969,186	0	6,310,205	0
191,822	0	40,693	0				0	0	0	0	0
12,362,765	12,362,765	4,396,902	4,396,902				12,401,281	0	0	4,358,386	0
153,535,658	153,535,658	-6,188,179	-6,188,179				154,270,141	-6,922,663	0	0	0
75,972,527	40,300,787	3,627,709	1,269,472				41,570,259	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,410,445	5,410,445	25,086	25,086				5,435,530	0	0	0	0
1	1	0	0				1	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
14,466,205	14,466,205	1,525,327	1,525,327				13,851,009	-121,172	2,261,694	0	0
40,739,834	40,739,834	46,235	46,235				40,786,069	0	0	0	0
1,223,543	1,223,543	-1,223,543	-1,223,543				0	0	0	0	0
53,488,349	51,260,152	-11,281,777	-11,008,853				40,374,671	-123,372	0	0	0
6,062,062	6,062,062	57,650	57,650				6,119,713	0	0	0	0
48,373,972	43,725,767	12,885,460	12,761,826				59,094,939	-2,607,346	0	0	0
6,263,211	6,263,211	127,350	127,350				6,390,561	0	0	0	0
11,368,916	11,368,916	-312,887	-312,887				11,792,420	-736,392	0	0	0
183,901	183,901	785	785				184,685	0	0	0	0
0	0	0	0				0	0	0	0	0
1,433,724	1,433,724	18,367	18,367				1,452,092	0	0	0	0
1,217,121	950,077	-1,217,121	-950,077				0	0	0	0	0
874,645	253,214	194,692	117,736				508,452	-137,502	0	0	0
0	0	0	0				0	0	0	0	0
80,526	80,526	171	171				80,697	0	0	0	0
560	560	-46	-46				514	0	0	0	0
16,778	16,778	72	72				16,849	0	0	0	0
37,173,211	25,605,650	1,623,877	1,440,311				27,045,961	0	0	0	0
1,583,462	1,583,462	174,415	174,415				1,757,877	0	0	0	0
4,560,294	2,693,662	-2,733,469	-2,693,662				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,228,356	1,228,356	57,542	57,542				2,394,764	-1,108,866	0	0	0
3,064,083	3,064,083	1,548,602	1,548,602				4,612,685	0	0	0	0
3,723,492	3,723,492	-486,369	-486,369				3,237,124	0	0	0	0
2,274,669	2,274,669	-1,309,784	-1,309,784				964,885	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,574,811	11,574,811	-231,140	-231,140				11,343,670	0	0	0	0
2,639,428	2,639,428	164,462	164,462				2,803,890	0	0	0	0
2,282,974	2,282,974	-106,417	-106,417				2,176,557	0	0	0	0
471,791	3,371	34,519	-1,300				2,070	0	0	0	0
0	0	0	0				0	0	0	0	0
10	10	0	0				10	0	0	0	0
0	0	1,234,640	1,234,640				0	0	0	1,234,640	0
37,568,958	37,568,958	-1,592,723	-1,592,723				35,976,234	0	0	0	0
1,153,215	1,153,215	240,680	240,680				1,393,894	0	0	0	0
41,649	41,649	59,536	59,536				101,185	0	0	0	0
20,701,027	20,701,027	21,207,993	21,206,573				0	0	41,907,600	0	0
0	0	0	0				0	0	0	0	0
1,454,427	1,454,427	-503,793	-503,827				950,600	0	0	0	0
6,529,734	6,529,734	1,577,759	1,577,759				8,107,493	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	4,532,722	4,532,722				0	0	0	4,532,722	0
16,855	0	-15,711	0				0	0	0	0	0
8,150,269	8,125,974	8,071,275	8,076,563				18,115,087	-1,912,549	0	0	0
4,017,516	3,278,999	-4,017,516	-3,278,999				0	0	0	0	0
14,876,128	14,876,128	10,317,824	10,317,824				15,186,237	0	0	10,007,715	0
545,626	545,626	3,877	3,877				549,503	0	0	0	0
3,562,885	3,561,408	627,742	627,653				0	0	4,189,061	0	0
75,441,617	75,282,977	-305,557	-305,609				74,607,422	0	369,946	0	0
3,075,251	3,075,251	-1,556,579	-1,556,579				17,015,794	-15,497,122	0	0	0
165,642	165,642	1,738	1,738				167,380	0	0	0	0
8,328,661	8,328,661	2,661,509	2,661,509				0	0	7,443,462	3,546,708	0
4,658,969	4,658,969	246,981	246,981				4,905,950	0	0	0	0
11,606,517	11,606,517	-102,663	-102,663				11,503,854	0	0	0	0
4,305,840	4,305,840	154	154				3,842,182	0	463,812	0	0
2,521,719	1,621,119	-480,776	-622,487				998,633	0	0	0	0
0	0	307,473	307,473				0	0	307,473	0	0
1,281,407	1,261,507	-19,192	-24,315				951,679	0	285,513	0	0
6,253,174	6,253,174	113,629	113,629				6,366,803	0	0	0	0
2,925,885	2,925,885	14,533	14,533				2,940,418	0	0	0	0
6,150,654	6,150,654	0	0				0	0	0	6,150,654	0
680,599	680,599	-469,029	-469,029				0	0	211,571	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
75,108,535	75,108,535	-60,616,137	-60,616,137				0	0	14,492,398	0	0
386	386	1	1				0	0	386	0	0
690,267	690,267	-673,448	-673,448				0	0	16,819	0	0
65	65	-1	-1				72	-8	0	0	0
0	0	907	907				0	0	907	0	0
40,436,256	40,436,256	-28,370,198	-28,370,198				0	0	12,066,058	0	0
6,481	6,481	1,472	1,472				0	0	7,953	0	0
301,092	301,092	607	607				0	0	301,699	0	0
624,632	624,632	-492,506	-492,506				0	0	132,127	0	0
224	224	-4	-4				221	0	0	0	0
0	0	0	0				0	0	0	0	0
7,805,497	5,208,820	474,236	-50,552				5,158,268	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
60,909,241	60,909,241	-4,397,828	-4,397,828				2,061,099	0	54,450,314	0	0
2,977,550	2,977,550	-124,354	-124,354				0	0	2,853,196	0	0
551,142	551,142	356,865	356,865				0	0	908,008	0	0
47,828	47,828	0	0				0	0	47,828	0	0
0	0	4,699,724	4,699,724				0	0	4,699,724	0	0
897,570	897,570	864,672	864,672				0	0	1,762,241	0	0
18,138	18,138	77	77				0	0	18,216	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,782,574	1,782,574	3,560	3,560				1,786,134	0	0	0	0
0	0	0	0				0	0	0	0	0
1,543,871	1,543,871	74,846	74,846				1,618,716	0	0	0	0
2,794,822	2,794,822	-677,391	-677,391				2,117,431	0	0	0	0
400,986	305,404	-6,638	-1,456				303,948	0	0	0	0
1,648,660	1,648,660	553,299	553,299				3,022,102	-820,144	0	0	0
1,687,677	1,674,787	-73,784	-97,269				1,577,518	0	0	0	0
1,647,098	1,647,098	19,926	19,926				1,667,023	0	0	0	0
1,542,137	1,531,922	379	241				1,532,163	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
357,209	0	722,059	715,499				715,499	0	0	0	0
3,360,858	2,802,684	-206,907	21,453				2,824,137	0	0	0	0
651,682	628,833	299,841	302,747				931,581	0	0	0	0
401,240	268,479	3,277,265	3,176,782				423,573	0	0	3,021,687	0
6,770,683	6,757,118	-94,932	-93,927				6,663,192	0	0	0	0
0	0	185,548	185,548				230,944	-45,396	0	0	0
455,821	455,821	-228,042	-228,042				227,780	0	0	0	0
7,661,342	7,658,109	651,508	648,840				8,306,949	0	0	0	0
0	0	0	0				0	0	0	0	0
4,807,564	4,807,564	29,533,525	29,533,525				2,971	0	4,798,600	29,539,518	0
2,551,341	2,551,341	14,171,462	14,136,214				0	0	16,687,554	0	0
27,574,225	9,420,468	4,673,619	4,675,123				0	0	14,095,592	0	0
2,948	2,948	1,024	1,024				3,972	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	12,863,945	12,863,945				12,863,945	0	0	0	0
48,735	48,735	-1,339	-1,339				47,396	0	0	0	0
515,930	515,930	2,202	2,202				518,131	0	0	0	0
15,076	15,076	-140	-140				14,936	0	0	0	0
22,176,096	22,176,096	81,677	81,677				22,257,773	0	0	0	0
794,321	794,321	-1,348	-1,348				0	0	792,973	0	0
1,050,375	0	-51,755	0				0	0	0	0	0
46,734,116	46,459,694	1,872,990	1,868,365				48,328,059	0	0	0	0
55	55	0	0				55	0	0	0	0
3,341,119	3,341,119	-253,423	-253,423				14,732	0	3,072,963	0	0
8,623,454	8,623,454	-1,152,628	-1,174,334				0	0	7,449,120	0	0
4,169,748	4,169,748	6,756,799	6,689,366				4,232,881	-87,055	6,713,288	0	0
11,574,166	11,574,166	-2,459,647	-4,052,286				7,521,880	0	0	0	0
271,345	271,345	2,208,022	1,013,543				1,284,888	0	0	0	0
150,419	150,419	-150,419	-150,419				0	0	0	0	0
711	439	-14	0				440	0	0	0	0
27,288,197	27,288,197	-15,660,422	-15,692,980				0	0	11,595,218	0	0
42,887	0	953	0				0	0	0	0	0
529,781	529,781	158	158				529,939	0	0	0	0
498,191	498,191	-497,168	-497,168				0	0	1,023	0	0
7,295,080	0	-847,117	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
15,691,395	15,691,395	388,481	-807,169				21,375,804	-6,491,579	0	0	0
20,712,409	18,811,862	1,082,284	1,412,924				19,125,431	0	0	1,099,355	0
1,492,183	0	-1,492,183	0				0	0	0	0	0
349,918	238,949	-81,682	1,357				47,962	-47,881	240,225	0	0
4,637,894	4,637,894	8,826,220	8,596,422				0	0	13,234,315	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,768,842	7,768,842	-2,210,113	-2,210,113				0	0	5,558,729	0	0
11,314,722	1,847,798	13,348,606	12,601,870				9,194,944	0	5,254,725	0	0
2,951,419	37,332	1,254,999	1,377,398				1,414,730	0	0	0	0
437,575	437,575	-76,075	-76,075				361,500	0	0	0	0
12,706	12,706	-5,665	-5,665				7,040	0	0	0	0
1,776,793	1,776,793	282,349	282,349				0	0	2,038,594	20,548	0
35,699	35,699	-1,353	-1,353				34,346	0	0	0	0
1,696,728	162,552	-1,672,987	-139,366				23,187	0	0	0	0
192,625	192,625	-152,486	-158,315				34,310	0	0	0	0
0	0	0	0				0	0	0	0	0
36,086,403	36,086,403	19,133,996	19,133,996				0	0	55,220,400	0	0
0	0	0	0				0	0	0	0	0
500,837	443,460	-347,986	-365,547				271,375	-193,462	0	0	0
11,242,188	11,241,456	591,592	592,324				821,439	0	11,012,341	0	0
48,664	11,522	-17,272	16,426				27,948	0	0	0	0
13,014,742	13,014,578	723,978	724,042				0	0	13,738,620	0	0
86,861	86,861	632	632				87,493	0	0	0	0
6,304,436	6,304,436	1,729,835	1,729,835				1,698,361	0	6,335,911	0	0
0	0	0	0				0	0	0	0	0
377,821	305,702	945,725	531,804				837,506	0	0	0	0
3,263,835	0	-31,398	0				0	0	0	0	0
8,292,970	8,292,970	-2,482,080	-2,482,080				0	0	5,810,889	0	0
86,234	86,234	1,477	1,477				87,711	0	0	0	0
2,800,250	2,800,250	3,548,875	3,548,875				0	0	0	6,349,125	0
71,203	71,203	4,008,437	4,008,437				0	0	4,079,641	0	0
224,256	0	-157,009	0				0	0	0	0	0
40,156,967	33,112,906	-10,485,583	-3,441,523				29,671,383	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,478,114	0	-4,478,114	0				0	0	0	0	0
5,649,727	5,649,727	-5,649,727	-5,649,727				0	0	0	0	0
17	0	-4	0				0	0	0	0	0
692,225	0	64,781	0				0	0	0	0	0
527,044	0	45,857	0				0	0	0	0	0
24,507,617	23,801,714	35,489	-78,664				23,723,050	0	0	0	0
906,609	904,351	90,697	90,455				976,794	-23,936	41,948	0	0
1,790,397	1,790,397	-31,332	-31,332				1,711,271	-31,927	79,721	0	0
28,096,305	27,281,553	-2,269,928	-1,989,648				25,291,905	0	0	0	0
70,841,800	62,963,968	99,655	946,617				64,452,704	-542,119	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
31,471,466	27,608,775	-851,293	-96,643				27,154,568	0	357,564	0	0
4,313,334	3,044,599	-43,990	-67,603				2,976,996	0	0	0	0
24,981,367	24,981,367	23,457,953	23,457,953				58,690,608	-10,404,690	153,402	0	0
3,329,317	2,361,237	-777,790	-572,422				1,798,621	-22,821	13,015	0	0
24	0	0	0				0	0	0	0	0
6,463,670	6,463,670	183,253	183,253				6,646,923	0	0	0	0
2,897,774	2,897,774	71,180	71,180				2,968,955	0	0	0	0
10,321,765	10,321,765	-1,568,852	-1,568,852				7,815,960	0	936,953	0	0
4,279,762	2,809,779	-914,506	-843,054				2,232,078	-265,353	0	0	0
1,403,307	1,403,307	-969,220	-969,220				434,087	0	0	0	0
1,003,780	903,113	30,564	30,052				1,355,940	-422,776	0	0	0
1,864,574	1,864,574	-611,941	-611,941				1,252,633	0	0	0	0
2,872,052	2,712,924	1,679,459	1,604,931				4,324,458	-8,730	2,127	0	0
690,679	292,162	27,821	-25,709				267,662	-1,209	0	0	0
608,513	445,438	-212,874	-227,544				261,291	-43,397	0	0	0
7,755,101	7,755,101	-344,505	-344,505				7,598,080	-187,484	0	0	0
1,262,960	1,262,960	-414,482	-414,482				895,480	-47,002	0	0	0
14,253,786	14,253,786	-7,713,929	-7,713,929				6,539,856	0	0	0	0
12,308,939	10,660,398	-1,050,140	-1,416,669				10,752,413	-1,508,684	0	0	0
62,458,195	62,458,195	2,230,809	2,230,809				64,814,431	-307,410	181,983	0	0
16,057,023	15,436,938	-71,885	-76,859				15,360,079	0	0	0	0
6,984,028	5,836,892	-5,736,957	-5,836,892				0	0	0	0	0
27,334,919	27,334,919	-5,233,302	-5,233,302				20,163,618	0	1,937,999	0	0
3,825,705	3,120,604	112,651	26,128				3,146,732	0	0	0	0
4,985,758	4,985,758	-172,830	-172,830				6,150,158	-1,337,230	0	0	0
7,353,136	6,810,108	-136,490	-489,642				6,368,126	-47,660	0	0	0
1,543,590	1,407,024	475,647	473,812				2,025,945	-145,108	0	0	0
693,766	0	46,809	0				0	0	0	0	0
920,925	916,972	13,739	13,316				944,942	-14,654	0	0	0
28,331,730	28,331,730	10,739	10,739				28,342,468	0	0	0	0
4,461,894	4,461,894	-1,173,824	-1,173,824				4,541,922	-1,253,852	0	0	0
4,794,661	2,644,083	348,118	151,635				2,876,346	-80,629	0	0	0
2,381,041	1,891,581	4,320,889	3,519,033				5,320,461	-69,196	159,349	0	0
426,007	426,007	-52,774	-52,774				373,548	-315	0	0	0
14,522	14,416	61	89				14,519	-14	0	0	0
0	0	0	0				0	0	0	0	0
34,865,490	28,673,781	-544,147	67,839				30,097,490	-1,356,501	630	0	0
0	0	0	0				0	0	0	0	0
2,505,984	2,505,984	6,714	6,714				2,512,698	0	0	0	0
19,574,150	17,603,199	44,497	98,449				17,701,648	0	0	0	0
32,393,969	32,393,969	138,953	138,953				32,532,922	0	0	0	0
8,736,373	8,447,551	437,569	488,977				8,936,528	0	0	0	0
46,277,099	46,277,099	198,504	198,504				46,475,603	0	0	0	0
7,011,297	6,961,364	31,686	29,897				6,991,261	0	0	0	0
17,430,982	17,430,982	10,225	10,225				17,441,207	0	0	0	0
61,826,203	61,826,203	-61,676,968	-61,826,203				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
9,809,924	9,809,924	-8,261,867	-8,261,867				0	0	1,548,057	0	0
9,440,602	9,440,602	1,914,202	1,910,619				0	0	11,351,221	0	0
358	358	1	1				358	0	0	0	0
0	0	0	0				0	0	0	0	0
4,016	4,016	3,914,502	3,914,502				0	0	0	3,918,518	0
17,162,652	17,162,652	-8,783,065	-8,783,065				0	0	8,379,587	0	0
3,083,359	3,083,359	-527,262	-527,262				0	0	2,556,097	0	0
0	0	21,277,590	21,277,590				0	0	21,277,590	0	0
677,584	677,584	-169,817	-169,817				0	0	507,767	0	0
3,309,738	3,309,738	808,482	808,482				0	0	4,118,220	0	0
1,216,573	1,216,573	4,542	4,542				0	0	1,221,115	0	0
3,779,942	3,779,942	1,207,804	1,194,885				0	0	4,974,827	0	0
792,191	792,191	21,210,379	21,210,379				21,909,075	-956,921	1,050,415	0	0
1,853,059	1,853,059	-1,532,988	-1,532,988				0	0	320,070	0	0
5,548	5,548	-13	-13				0	0	5,535	0	0
3,485,151	3,485,151	3,809,038	3,809,038				0	0	7,294,190	0	0
852,534	852,534	-624,788	-852,534				0	0	0	0	0
98,779,592	96,231,369	6,258,700	8,801,107				0	0	105,032,476	0	0
34,232	34,232	-34,232	-34,232				0	0	0	0	0
98,402	98,402	-98,402	-98,402				0	0	0	0	0
51,268	51,268	66,813	66,813				0	0	118,081	0	0
3,015,738	1,884,820	19,336,428	20,467,110				0	0	2,399,535	19,952,394	0
3,996,102	3,591,247	-199,223	146,748				870,535	-4,853	2,872,314	0	0
7,153	7,153	17,223	17,223				17,222	0	7,153	0	0
65,644	65,644	1,248	1,248				26,684	0	40,208	0	0
914,607	872,153	-49,795	-15,125				851,451	-397	5,975	0	0
40,293	407	-32,978	1				407	0	0	0	0
5,754,890	5,753,772	-782,495	-783,151				0	0	4,970,621	0	0
33,657,659	33,590,509	-2,596,598	-2,530,027				4,276,228	0	26,784,254	0	0
49,356,998	49,264,287	19,802,342	19,895,052				0	0	69,159,340	0	0
0	0	893,234	893,234				79,710	0	813,524	0	0
466,508	445,941	746,490	579,400				0	0	1,025,341	0	0
275,852	230,535	-223,779	-209,255				0	0	21,280	0	0
10,281,607	10,281,607	0	0				0	0	0	10,281,607	0
469	469	-469	-469				0	0	0	0	0
0	0	5,177,679	5,177,679				5,177,679	0	0	0	0
0	0	12,564,085	12,564,085				0	0	0	12,564,085	0
0	0	0	0				0	0	0	0	0
7,006,935	7,006,935	-692,234	-692,234				6,314,700	0	0	0	0
354,586	354,586	1,549,034	1,549,034				1,559,598	0	344,023	0	0
4,048,605	3,102,248	352,828	121,527				3,223,775	0	0	0	0
210,992	210,992	-201,210	-210,992				0	0	0	0	0
4,929,338	4,929,338	-456,602	-456,602				4,442,407	0	30,329	0	0
5,344,862	5,344,862	-3,082,126	-3,082,126				2,262,736	0	0	0	0
9,335	9,335	-9,335	-9,335				9,448	-9,448	0	0	0
1,331,112	0	-339,732	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
8,996,550	8,936,664	505,192	498,736				9,435,400	0	0	0	0
0	0	482,558	482,558				482,558	0	0	0	0
0	0	0	0				0	0	0	0	0
4,092,074	4,092,074	-1,112,145	-1,112,145				2,979,929	0	0	0	0
2,726,523	2,726,523	-2,726,523	-2,726,523				0	0	0	0	0
0	0	508,365	508,365				523,135	-14,770	0	0	0
1,915,488	1,751,805	-363,088	-326,679				1,425,127	0	0	0	0
0	0	505,336	505,336				0	0	0	505,336	0
2,441,309	2,441,309	10,081	10,081				2,451,389	0	0	0	0
0	0	0	0				0	0	0	0	0
256,710	256,710	-34,877	-34,877				221,832	0	0	0	0
599,888	2,168	27,139	106,359				0	0	0	108,527	0
5,638	5,638	261	261				5,899	0	0	0	0
34,137,952	34,136,811	3,615,264	3,616,405				37,753,216	0	0	0	0
658,982,919	175,119,617	4,092,495	11,945,913				188,879,171	-1,813,640	0	0	0
1,839,692	152	115,149	0				152	0	0	0	0
41,451	41,451	1,369	1,369				42,821	0	0	0	0
2,578,616	2,578,616	5,554	5,554				0	0	2,584,170	0	0
11,278,725	11,278,725	224,711	224,711				11,503,436	0	0	0	0
781,381,507	463,350,919	41,307,887	24,625,863				487,976,782	0	0	0	0
0	0	0	0				0	0	0	0	0
52,390,128	607,236	-10,771,142	108,864				747,351	-31,251	0	0	0
2,217,212	2,215,948	-230,433	-230,201				2,105,427	-119,680	0	0	0
9,475,392	55,879	-571,950	-9,658				46,221	0	0	0	0
9,519,965	9,519,899	1,049,797	1,049,474				10,569,373	0	0	0	0
4,329,094	4,021,831	32,358	34,398				4,056,229	0	0	0	0
448,101	24,428	25,468	15,607				40,035	0	0	0	0
0	0	0	0				0	0	0	0	0
2,728,284	2,728,284	11,642	11,642				2,739,926	0	0	0	0
24,571,432	24,571,099	893,825	893,404				26,116,401	-651,898	0	0	0
53,889,389	53,726,087	11,695,479	11,701,364				52,069,417	0	13,358,035	0	0
624,229,444	566,485,650	9,768,415	9,492,305				570,305,289	-1,889,548	7,562,213	0	0
4,693,555	1,065,004	-413,853	11,002				1,103,651	-27,645	0	0	0
88,482,343	88,482,343	15,647,304	15,647,304				104,129,647	0	0	0	0
632,222,931	625,456,121	255,768,908	254,523,090				665,320,077	-5,688,814	220,347,948	0	0
3,645,997	3,645,997	7,310,157	7,310,157				10,956,154	0	0	0	0
59,018,050	58,999,264	3,646,605	3,649,517				60,100,857	-4,032,444	6,580,367	0	0
126,800,378	115,196,011	44,918,814	43,306,203				154,353,785	-6,965,035	11,113,464	0	0
27,735,287	27,688,869	-15,513,675	-15,506,733				12,182,136	0	0	0	0
464,740,016	406,082,099	-16,555,446	-14,150,163				331,404,202	-1,738,910	62,266,644	0	0
136,464,605	123,118,373	-10,562,003	-11,034,538				106,775,702	0	5,308,132	0	0
89,805,410	40,160,030	15,265,298	15,183,452				40,036,855	0	15,306,627	0	0
206,633,508	102,832,972	16,187,379	8,164,812				102,779,487	-746,140	8,964,437	0	0
16,547,208	16,305,535	2,562,103	2,575,371				18,973,812	-92,906	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,929	0	-2,772	0				0	0	0	0	0
6,978,811	6,937,680	-6,558,313	-6,558,196				3,498	-162	376,147	0	0
25,274,215	25,274,215	6,029,583	6,029,583				31,303,798	0	0	0	0
1,456,509	1,456,509	-387,756	-387,756				1,068,754	0	0	0	0
0	0	0	0				0	0	0	0	0
2,375,734	2,375,734	10,418	10,418				2,386,152	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
54,700,943	54,700,725	450,664	450,616				56,188,603	-1,037,261	0	0	0
13,791,119	13,791,119	561,652	561,652				14,352,771	0	0	0	0
0	0	0	0				0	0	0	0	0
250,466	250,466	13,264	13,264				200,222	0	63,508	0	0
661,809	661,809	6,101	6,101				667,910	0	0	0	0
7,528,835	7,528,835	-5,884,886	-5,884,886				1,643,949	0	0	0	0
221,166,719	221,166,719	8,814,650	8,814,650				238,318,288	-8,336,919	0	0	0
0	0	0	0				0	0	0	0	0
3,691,995	3,691,995	-720,913	-720,913				2,971,082	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
483,162	483,162	70,567	70,567				553,730	0	0	0	0
0	0	0	0				0	0	0	0	0
1,429,923	1,429,923	3,039	3,039				0	0	1,432,962	0	0
1,174,709	1,174,709	-4,336	-4,336				1,170,373	0	0	0	0
1,061,449	1,061,449	67,620	67,620				1,129,068	0	0	0	0
1,608,819,966	1,608,819,966	0	0				0	0	0	1,608,819,966	0
1,119,830,084	1,119,830,084	10,823,372	10,823,372				1,130,653,456	0	0	0	0
19,660,469	19,660,469	10,861,313	10,861,313				30,521,782	0	0	0	0
16,168,765	14,520,191	-1,481,617	-1,478,166				13,084,517	-42,492	0	0	0
42,090	42,090	-17,829	-17,829				24,261	0	0	0	0
378,617	378,617	9,445	9,445				388,062	0	0	0	0
2,127,413	2,127,413	-196,910	-196,910				1,930,503	0	0	0	0
19,119,676	16,900	-1,873,100	-16,900				0	0	0	0	0
0	0	0	0				0	0	0	0	0
71,567,303	71,567,303	2,570,133	2,570,133				83,156,215	-9,018,779	0	0	0
1,051,154,642	1,033,900,635	18,235,874	17,206,409				1,044,219,456	-1,961,275	0	8,848,863	0
12,481,837	12,481,837	15,299	15,299				12,497,136	0	0	0	0
18,305,644	18,305,644	7,444,486	7,444,486				25,750,130	0	0	0	0
98,021,588	98,021,588	-7,331,000	-7,331,000				90,690,588	0	0	0	0
18,748,801	18,748,801	-687,791	-687,791				5,008,264	0	13,052,746	0	0
3,273,561	3,273,561	-2,152,103	-2,152,103				1,274,439	-152,981	0	0	0
0	0	1,290,184	1,290,184				1,290,184	0	0	0	0
0	0	0	0				0	0	0	0	0
116,356,516	17,500,000	110,127,403	103,108,030				17,500,000	0	0	103,108,030	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
125,568,272	125,568,272	489,165	489,165				126,057,437	0	0	0	0
1,049,161,594	727,021,356	85,633,589	91,132,382				731,054,212	0	0	87,099,526	0
566,319,664	507,699,707	-330,616,107	-337,660,429				130,499,959	0	39,539,319	0	0
0	0	0	0				0	0	0	0	0
2,049,912	2,049,912	495,307	495,307				2,581,849	-36,630	0	0	0
0	0	0	0				0	0	0	0	0
1,124,345	1,124,345	-71,286	-71,286				1,053,059	0	0	0	0
76,962,135	76,923,558	1,289,222	1,288,035				78,533,971	-591,244	0	268,866	0
0	0	208,445	208,445				208,445	0	0	0	0
0	0	0	0				0	0	0	0	0
39,155	39,155	-39,155	-39,155				0	0	0	0	0
46,532,584	46,532,584	36,176	36,176				46,594,837	-26,077	0	0	0
3,221,693	3,221,693	-118,867	-118,867				3,102,826	0	0	0	0
1,079,744	1,079,744	51,767	51,767				1,131,512	0	0	0	0
626,751,079	573,600,776	-8,247,426	-10,831,817				563,258,811	-3,862,864	3,373,012	0	0
59,374,180	59,369,932	22,718,383	22,722,631				82,136,346	-43,783	0	0	0
100,258,492	92,995,169	-16,281,387	-15,986,716				66,602,508	0	10,405,945	0	0
8,859,391	8,859,391	-5,039	-5,039				8,854,352	0	0	0	0
11,017,560	11,017,560	-514,093	-514,093				10,503,467	0	0	0	0
345,890	345,890	-2,786	-2,786				343,104	0	0	0	0
2,034,721	2,034,721	-45,654	-45,654				1,989,067	0	0	0	0
6,260,057	4,691,427	3,324,672	2,775,411				4,803,135	0	0	2,663,703	0
44,532,851	44,532,851	-177,187	-177,187				39,210,881	0	5,144,783	0	0
2,286,464	2,286,464	3,627	3,627				2,290,091	0	0	0	0
2,707,603	2,707,603	-2,707,603	-2,707,603				0	0	0	0	0
951,058,202	950,963,510	14,799,829	14,788,535				930,868,038	-195,666	35,079,673	0	0
406,369,810	406,369,810	-5,814,212	-5,814,212				394,649,150	0	5,906,448	0	0
16,435	16,435	0	0				16,435	0	0	0	0
950,978	950,978	0	0				950,978	0	0	0	0
20,386,749	20,386,749	-93,348	-93,348				20,293,401	0	0	0	0
585,138,214	585,138,214	289,248,084	289,248,084				874,386,298	0	0	0	0
2,644,197	2,644,197	37,908	37,908				2,721,408	-39,303	0	0	0
181,227,425	179,766,337	5,679,434	5,813,791				192,590,241	-7,010,113	0	0	0
282,275,254	273,542,465	-13,520,645	-12,501,278				261,041,186	0	0	0	0
4,514,612	4,514,612	-151,622	-151,622				4,362,990	0	0	0	0
-369,043,400	-369,043,400	16,480,336	16,480,336				-352,563,064	0	0	0	0
162,187,485	162,187,485	-56,403,813	-56,403,813				105,783,672	0	0	0	0
285,044,429	285,044,429	654,102	654,102				283,844,673	0	1,853,859	0	0
109,980,736	109,980,736	930,405	930,405				110,911,141	0	0	0	0
0	0	0	0				0	0	0	0	0
36,537,568	36,537,568	1,955,914	1,955,914				38,864,598	-371,116	0	0	0
4,967,794	4,939,145	616,424	613,205				5,552,349	0	0	0	0
73,959,585	73,955,214	171,023	172,815				74,243,259	-115,230	0	0	0
161,473,207	161,467,952	-6,504,093	-6,503,079				154,797,016	-22,154	190,011	0	0
32,079,978	32,079,978	2,591,084	2,591,084				36,569,730	-1,898,669	0	0	0
80,686	80,686	451	451				81,137	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
3	3	0	0				2	0	0	0	0
4,015,903	4,015,903	-52,335	-52,335				4,317,275	-353,707	0	0	0
11,766	11,766	-20	-20				0	0	11,746	0	0
12,485,553	12,485,553	-202,793	-202,793				13,385,285	-1,102,525	0	0	0
10,657	10,657	-94	-94				10,563	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	11	11				11	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,902,566	11,899,772	2,693,352	2,679,269				14,863,132	-284,091	0	0	0
39,100,236	38,036,658	-1,435,823	-1,333,033				37,219,293	-515,668	0	0	0
377,887,454	372,024,675	-2,401,143	-2,655,319				369,591,071	-221,715	0	0	0
74,744,573	74,744,573	8,020,073	8,020,073				92,629,203	-9,864,557	0	0	0
32,933,612	32,933,612	395,777	395,777				35,091,815	-1,762,426	0	0	0
588,683	588,683	1,298	1,298				589,981	0	0	0	0
14,658,759	14,658,759	44,335	44,335				14,703,094	0	0	0	0
4,371,654	4,371,654	1,288,029	1,288,029				5,898,792	-239,109	0	0	0
3,920,121	3,920,121	380,590	380,590				4,300,711	0	0	0	0
237,862	237,862	-85,158	-85,158				171,578	-18,873	0	0	0
9,955	9,955	105	105				10,060	0	0	0	0
20,573,906	20,573,906	11,318	11,318				20,585,224	0	0	0	0
218,788	218,788	-50,100	-50,100				168,688	0	0	0	0
608,624	608,624	964	964				609,588	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,075,277	7,075,277	371,340	371,340				8,143,697	-697,079	0	0	0
1,591	1,591	-956	-956				635	0	0	0	0
38,867,129	38,867,129	177,553,756	177,553,756				35,324,193	0	0	181,096,692	0
252,517,142	248,264,716	-5,941,263	-6,585,467				241,556,211	-169,658	292,696	0	0
0	0	0	0				0	0	0	0	0
212,762,337	205,542,583	-36,332,834	-36,379,972				169,474,961	-312,350	0	0	0
11,641,319	9,269,577	1,775,059	961,155				10,237,184	-6,452	0	0	0
91,123,243	90,832,604	1,823,464	659,476				91,567,107	-126,729	51,702	0	0
424,772,372	417,530,154	-5,935,770	-5,589,970				366,690,523	-1,450,322	46,699,983	0	0
113,985,081	113,893,729	-8,061,217	-8,428,649				112,052,894	-6,587,814	0	0	0
50,422,237	50,422,237	157,689	157,689				0	0	50,579,926	0	0
14,261,515	14,261,515	5,107,698	5,107,698				19,369,213	0	0	0	0
32,552,385	32,473,339	-14,090,498	-14,025,627				6,518,720	0	11,928,992	0	0
63,514,002	63,234,485	-745,955	-793,983				63,743,999	-1,303,496	0	0	0
24,227,473	24,227,370	-16,319,572	-16,319,468				7,907,901	0	0	0	0
7	0	-7	0				0	0	0	0	0
793,989	793,989	-793,989	-793,989				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
33,653,319	33,653,317	23,203,916	23,203,918				56,858,356	-1,121	0	0	0
0	0	0	0				0	0	0	0	0
26,730,657	26,730,657	2,281,817	2,281,817				29,012,474	0	0	0	0
11,857,972	11,857,972	-2,059,450	-2,059,450				9,807,105	-8,583	0	0	0
42,203,174	42,203,174	12,879,871	12,879,871				55,083,044	0	0	0	0
5,392,898	5,392,898	-3,207,428	-3,207,428				1,231,782	0	953,688	0	0
5,630,984	5,630,984	-2,110,071	-2,110,071				3,520,913	0	0	0	0
77,670,488	77,670,488	4,401,213	4,401,213				74,571,677	0	7,500,025	0	0
0	0	0	0				0	0	0	0	0
13,004,584	13,004,584	986,300	986,300				13,990,884	0	0	0	0
260,796,893	260,796,893	-170,498,453	-170,498,453				0	0	90,298,440	0	0
200,677	200,677	-9,905	-9,905				190,772	0	0	0	0
30,048,385	30,048,351	-9,264,249	-9,264,215				21,172,184	-388,048	0	0	0
22,820,362	22,820,362	2,223,057	2,223,057				22,007,556	0	3,035,864	0	0
2,683,343	311,992	-1,215,769	1,155,582				75	-1	1,467,500	0	0
87,249,528	87,249,528	25,827,136	25,827,136				113,525,005	-448,341	0	0	0
761,232,917	760,332,796	9,106,331	8,970,650				792,307,914	-23,004,468	0	0	0
662,915,213	649,359,994	-14,808,164	-13,636,988				641,531,902	-5,834,298	25,402	0	0
28,801,873	23,945,233	1,176,986	-323,842				6,040,760	-55,016	17,635,647	0	0
47,020,694	71	218,113,104	215,035,735				73	0	215,035,732	0	0
148,677,958	148,536,549	92,934,370	92,915,664				241,820,213	-368,000	0	0	0
14,774,588	14,774,588	3,129	3,129				14,777,717	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
56	56	1	1				57	0	0	0	0
4,230,554	4,230,554	246,956	246,956				4,477,511	0	0	0	0
379,344,655	377,891,905	-20,977,042	-21,252,462				357,456,473	-817,029	0	0	0
120,336,095	120,174,470	-535,623	-555,416				119,762,778	-143,724	0	0	0
0	0	0	0				0	0	0	0	0
26,553	26,553	-8,730	-8,730				17,822	0	0	0	0
1,404,668	1,404,668	151,143,246	151,143,246				152,547,914	0	0	0	0
6,857,777	6,857,777	-888,665	-888,665				5,969,112	0	0	0	0
611,827,207	542,402,957	805,853	2,584,045				545,665,868	-678,866	0	0	0
127,527,753	126,905,744	1,253,399	1,179,141				128,195,041	-110,156	0	0	0
2,087,881	2,087,881	19,610,380	19,610,380				0	0	21,698,261	0	0
82,902,132	82,902,132	2,522,607	2,522,607				85,468,706	-43,967	0	0	0
0	0	0	0				0	0	0	0	0
12,159,508	12,159,508	-210,116	-210,116				12,123,689	-174,297	0	0	0
44,183,231	44,183,231	-1,634,702	-1,634,702				46,160,772	-3,612,244	0	0	0
40,328,391	40,328,391	-2,131,807	-2,131,807				39,443,673	-1,247,089	0	0	0
99,982,338	99,982,338	-12,417,196	-12,417,196				90,572,062	-3,006,920	0	0	0
154,338	154,338	-15,939	-15,939				138,399	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
26,094,542	26,094,542	-218,124	-218,124				26,103,364	-226,945	0	0	0
32,003,208	32,003,208	-347,622	-347,622				31,712,836	-57,250	0	0	0
5,724,821	5,724,821	-1,091,144	-1,091,144				4,945,069	-311,391	0	0	0
23,143,001	23,143,001	2,678,506	2,678,506				25,914,274	-92,767	0	0	0
49,907,365	49,907,365	1,072,264	1,072,264				51,096,468	-116,839	0	0	0
47,207	47,207	-9,005	-9,005				40,394	-2,192	0	0	0
16,574,102	16,574,102	-190,087	-190,087				16,384,015	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,330,729	12,330,729	-512,877	-512,877				11,819,639	-1,787	0	0	0
2,331,190	2,331,190	-44,721	-44,721				2,297,252	-10,782	0	0	0
0	0	0	0				0	0	0	0	0
37,342,886	37,342,886	33,924,470	33,924,470				71,895,868	-628,512	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,341,527	12,341,527	364,572	364,572				12,706,098	0	0	0	0
38,951,688	38,951,688	591,545	591,545				40,416,921	-873,688	0	0	0
904,769,043	904,769,043	-183,537,068	-183,537,068				697,357,106	0	0	23,874,869	0
1,403,106,068	1,403,106,068	161,495,204	161,495,204				1,564,601,272	0	0	0	0
60,227,974	60,227,974	10,022,708	10,022,708				70,250,682	0	0	0	0
363,151,879	363,151,879	-30,572,793	-30,572,793				332,579,086	0	0	0	0
16,458,201	16,458,201	-4,638,250	-4,638,250				11,819,951	0	0	0	0
0	0	0	0				0	0	0	0	0
356,409,423	345,068,452	-2,634,623	605,001				345,667,475	0	5,978	0	8,101,347
140,447,523	140,447,523	94,404	94,404				138,874,599	0	1,667,328	0	0
-123,697	-123,697	6,248	6,248				-1,570,557	0	0	1,453,108	0
21,635,097	21,635,097	-728,842	-728,842				20,906,255	0	0	0	0
34,045,632	34,045,632	-23,137	-23,137				34,022,495	0	0	0	0
5,077,380	5,077,380	0	0				5,077,380	0	0	0	0
7,108,097	7,108,097	0	0				7,108,097	0	0	0	0
427,622,371	427,622,371	47,858,775	47,858,775				424,330,197	0	51,150,948	0	0
12,400,000	12,400,000	0	0				12,400,000	0	0	0	0
34,283,548	34,283,548	16,482	16,482				34,300,030	0	0	0	0
577,462,037	577,462,037	420,453	420,453				577,882,490	0	0	0	0
1	1	0	0				1	0	0	0	0
8,237,073	8,237,073	4,812	4,812				8,241,885	0	0	0	0
65,347,303	65,347,303	-152,736	-152,736				65,194,567	0	0	0	0
3,182,700	3,182,700	0	0				3,182,700	0	0	0	0
33,904,688	33,904,688	24,246	24,246				33,928,934	0	0	0	0
77,156,682	48,977,624	-3,060,170	34,166				49,011,790	0	0	0	25,084,723
35,110,006	18,656,000	-1,864,645	-1,866,000				16,790,000	0	0	0	16,455,361

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
75	75	0	0				75	0	0	0	0
998,702,946	998,702,946	-4,580,556	-4,580,556				994,122,390	0	0	0	0
77,487,204	77,487,204	-5,397,199	-5,397,199				72,090,005	0	0	0	0
21,507,383	21,507,383	-3,017,175	-3,017,175				18,490,208	0	0	0	0
84,735,768	82,986,860	-4,831,832	-5,206,317				77,780,543	0	0	0	2,123,393
5,225,000	5,225,000	0	0				5,225,000	0	0	0	0
16,757,493	16,757,493	8,346	8,346				16,765,839	0	0	0	0
36,111,483	36,111,483	-3,830,404	-3,830,404				32,281,078	0	0	0	0
0	0	0	0				0	0	0	0	0
172,303	172,303	159	159				172,462	0	0	0	0
4,100	4,100	0	0				4,100	0	0	0	0
120,970,695	120,270,618	-113,048	-113,605				120,157,013	0	0	0	700,634
3,318,232	3,318,232	0	0				3,318,232	0	0	0	0
6,546,972	2,413,407	215,054	72,299				2,485,705	0	0	0	4,276,320
41,787,485	41,787,485	328,059	328,059				42,115,544	0	0	0	0
131,138,066	131,138,066	-74,720	-74,720				131,063,346	0	0	0	0
144,102,338	13,077,577	10,374,047	997,330				14,074,907	0	0	0	124,457,528
15,872,815	0	13,490	0				0	0	0	0	15,886,305
1,841,674	1,841,674	0	0				1,841,674	0	0	0	0
1,237,708,710	1,237,708,710	0	0				1,237,708,710	0	0	0	0
24,840,949	24,130,631	3,971,976	5,656				24,136,287	0	0	0	4,676,639
31,835,082	31,835,082	16,696	16,696				35,871,932	-4,020,154	0	0	0
273,019,911	273,019,911	48,284	48,284				264,169,774	-1,078,495	9,976,916	0	0
9,132,729	9,132,729	-647	-647				9,132,082	0	0	0	0
735,301,243	438,793,842	0	0				586,302,263	0	0	-147,508,421	0
898,340,182	898,340,182	0	0				725,011,447	0	0	173,328,735	0
0	0	0	0				0	0	0	0	0
112,407	112,407	239	239				112,646	0	0	0	0
15,828,544	15,828,544	-123,180	-123,180				15,705,365	0	0	0	0
-480,684,934	-480,684,934	14,072,236	14,072,760				-466,612,174	0	0	0	-524
-202,028,948	-202,028,948	17,029,869	17,030,255				-184,998,693	0	0	0	-386
-911,393,406	-911,393,406	-28,851,783	-28,850,827				-940,244,233	0	0	0	-956
30,642,890	2,002,875	346	875				2,003,750	0	0	0	0
0	0	0	0				0	0	0	0	0
5,378,748	0	3,021	0				0	0	0	0	0
5,186,229	0	460	0				0	0	0	0	0
2,152,602	2,152,602	9,120	9,120				2,161,722	0	0	0	0
21,663,172	21,663,172	-2,094,486	-2,094,486				19,568,685	0	0	0	0
437,467,927	437,467,412	2,008,561	2,008,561				439,475,972	0	0	0	515
613,764,063	613,763,364	-16,826,637	-16,826,637				596,936,727	0	0	0	699
369,484,110	369,483,705	4,081,365	4,081,365				373,565,070	0	0	0	405
684,904,600	684,904,429	-15,344,834	-15,344,834				669,559,595	0	0	0	171
1,035,199	1,034,499	500	500				1,035,000	0	0	0	699
2,180,131	2,180,131	-1,187,686	-1,187,686				992,445	0	0	0	0
25,199,583	25,199,583	13,250	13,250				25,212,833	0	0	0	0
33,931,810	33,931,810	18,805	18,805				33,950,615	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	-3,954,947	-3,954,947				-3,954,947	0	0	0	0
0	0	-1,876,065	-1,876,065				-1,876,065	0	0	0	0
0	0	0	0				0	0	0	0	0
122,108,436	122,108,436	60,395	60,395				122,168,830	0	0	0	0
19,127,782	19,127,782	9,366	9,366				19,137,148	0	0	0	0
0	0	46,772,347	46,772,347				46,772,347	0	0	0	0
3,558,604	3,558,604	0	0				3,558,604	0	0	0	0
38,014	38,014	0	0				38,014	0	0	0	0
0	0	0	0				0	0	0	0	0
758,907	758,907	0	0				758,907	0	0	0	0
907	907	0	0				907	0	0	0	0
110	110	0	0				110	0	0	0	0
75,500,313	75,500,313	0	0				75,500,313	0	0	0	0
5	5	0	0				5	0	0	0	0
145,733,984	145,733,984	138,931	138,931				145,872,916	0	0	0	0
19,306,190	19,306,190	-120,752	-120,752				19,185,439	0	0	0	0
0	0	2,317,830	2,317,830				2,317,830	0	0	0	0
48,749,619	48,749,619	-350,705	-350,705				48,398,914	0	0	0	0
316,122	316,122	1,436,928	1,436,928				1,753,051	0	0	0	0
200,567,246	200,567,246	611,082	611,082				201,178,328	0	0	0	0
132,260,213	132,260,213	-6,839,101	-6,839,101				125,421,112	0	0	0	0
60,366,536	60,366,536	-14,760	-14,760				60,351,777	0	0	0	0
6,221,543	6,221,543	-101,907	-101,907				6,119,635	0	0	0	0
59,606	59,606	127	127				59,733	0	0	0	0
97,059	97,059	1,784,499	1,784,499				1,881,557	0	0	0	0
4,714,604	4,714,604	-1,702	-1,702				4,712,902	0	0	0	0
-31,939,344	-31,939,344	563,163	563,163				-31,376,181	0	0	0	0
-368,751,221	-368,751,221	-10,497,729	-10,497,729				-379,248,950	0	0	0	0
0	0	9,318,167	9,318,167				9,318,167	0	0	0	0
2,896	2,896	-2,896	-2,896				0	0	0	0	0
42,460,522	42,460,522	-751,151	-751,151				41,709,371	0	0	0	0
9,857,456	9,857,456	-199,157	-199,157				9,658,299	0	0	0	0
125,270	125,270	266	266				125,536	0	0	0	0
77,895,048	77,895,048	-3,979,660	-3,979,660				73,915,388	0	0	0	0
27,822,582	27,822,582	2,460,252	2,460,252				30,282,834	0	0	0	0
145,549,878	145,549,878	-3,294,856	-3,294,856				142,255,022	0	0	0	0
226,187,121	226,187,121	9,694,043	9,694,043				235,881,164	0	0	0	0
9,993	9,993	0	0				9,993	0	0	0	0
4,343,316	4,343,316	1,081	1,081				4,344,397	0	0	0	0
2,589,346,215	0	0	0				0	0	0	0	2,589,346,215
0	0	0	0				0	0	0	0	0
0	0	652,423,991	0				0	0	0	0	652,423,991
3,769,657,781	1,079,657,781	0	0				0	0	0	1,079,657,781	0
55,321,019	55,321,019	270,817	270,817				55,591,836	0	0	0	0
2	2	0	0				2	0	0	0	0
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
663,912,233	663,912,233	0	0				663,912,233	0	0	0	0
808,510,806	808,510,806	0	0				808,510,806	0	0	0	0
681,232,155	681,232,155	0	0				681,232,155	0	0	0	0
23,262,317	22,971,316	-449,256	-158,256				37,225,978	-14,414,467	1,550	0	0
18,172	18,172	2,640	2,640				20,812	0	0	0	0
32,727,002	32,727,002	1,024,882	1,024,882				33,751,884	0	0	0	0
290,939,500	290,939,500	3,104,328	3,104,328				294,043,828	0	0	0	0
445,329,730	445,329,730	63,427,911	63,427,911				508,757,641	0	0	0	0
73,758,108	73,758,108	293,464	293,464				74,051,572	0	0	0	0
15,832,354	15,832,354	3,153	3,153				20,653,725	-4,818,218	0	0	0
157,734	157,734	0	0				157,734	0	0	0	0
189,719,340	111,323,103	1,272,177	-36,678				111,286,425	0	0	0	79,705,092
79,957,347	52,431,251	25,825,911	22,849,281				75,280,532	0	0	0	30,502,726
2,102,697,651	1,129,650,342	-66,531,272	-93,372,264				1,327,663,604	-295,184,498	3,798,972	0	999,888,302
6,092,191,943	2,484,834,336	-104,837,885	-89,217,726				3,485,290,389	-1,089,673,780	0	0	3,591,737,448
130,807,063	114,249,754	328,196	-151,093				213,204,360	-99,105,699	0	0	17,036,598
2,973,375	2,973,375	-2,973,375	-2,973,375				0	0	0	0	0
4,998,588	0	-24	0				0	0	0	0	4,998,564
279,085,154	271,506,789	-51,979	6,453				271,513,241	0	0	0	7,519,933
4,854,585	0	-37,351	0				0	0	0	0	4,817,233
1,014,970,026	561,416,254	-896,335	376,269				561,792,523	0	0	0	452,281,168
233,566,878	141,666,669	-6,948,039	99,188				239,044,520	-97,278,663	0	0	84,852,983
7,256,635,331	3,685,008,486	52,193,985	107,532,757				5,524,913,243	-1,732,371,999	0	0	3,516,288,071
14,537	14,537	-156	-156				168,403	-154,022	0	0	0
51,569,414	51,569,414	3,201,743	3,201,743				61,455,771	-7,296,009	611,395	0	0
91,654	91,654	613	613				92,267	0	0	0	0
34,144,707	34,144,707	-1,880,187	-1,880,187				32,264,520	0	0	0	0
574,592,041	414,564,121	2,182,518,170	-5,008,948				409,555,173	0	0	0	2,347,555,037
4,321,408	4,321,408	-6,720	-6,720				4,314,688	0	0	0	0
64,977,221	64,977,221	-2,790,932	-2,790,932				62,186,289	0	0	0	0
868,246,320	645,744,312	-18,122,902	-3,460,005				642,284,307	0	0	0	207,839,112
80,620,229	80,620,229	-40,056,680	-40,056,680				40,563,549	0	0	0	0
42	42	0	0				42	0	0	0	0
59,310,583	14,272,272	88,787,616	1,850,387				15,120,035	0	1,002,625	0	131,975,540
282,431,594	149,859,766	-6,219,157	3,728,056				153,488,420	0	99,403	0	122,624,614
15,622,551	0	-15,622,551	0				0	0	0	0	0
1,463,808,373	752,233,703	10,580,749	-15,945,442				736,288,261	0	0	0	738,100,862
530,861,564	138,902,770	73,392,857	18,373,128				125,743,381	0	31,532,517	0	446,978,523
1,942,943,029	748,624,604	239,840,088	-21,703,331				726,846,453	0	74,820	0	1,455,861,845
527,381,052	360,140,456	-212,344,855	-319,609,598				40,530,858	0	0	0	274,505,339
457,618,462	188,543,493	27,262,997	69,957,909				258,501,402	0	0	0	226,380,058
168,817	168,817	7	7				168,824	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	10,665	0				0	0	0	0	10,665
0	0	0	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
78,051,472	35,008,266	39,969	25,034				35,033,300	0	0	0	43,058,141
1,888,002,826	1,888,002,826	-423,481,465	-423,481,465				1,464,521,361	0	0	0	0
-10,800,968,071	-10,799,923,228	348,138,691	349,740,453				-10,394,437,116	0	-55,745,659	0	-2,646,605
2,207,132,610	2,207,132,610	-7,288,836	-7,288,836				2,191,595,027	0	8,248,746	0	0
8,941,728	8,941,728	-890,249	-890,249				7,447,554	0	603,925	0	0
902,909,647	902,821,614	3,973,359	3,973,459				903,184,431	0	3,610,642	0	87,934
0	0	1,494	0				0	0	0	0	1,494
3,743,645,503	3,743,005,396	-20,968,616	-20,967,891				3,721,636,296	0	401,209	0	639,382
4,201	4,201	-3	-3				4,198	0	0	0	0
7,938	7,938	0	0				7,938	0	0	0	0
17,738,101	16,795,804	-16,167,982	-16,165,544				563,868	0	66,392	0	939,859
12,663,394,054	12,662,974,808	-97,803,895	-101,009,188				12,499,913,552	0	62,052,068	0	3,624,539
105,942,382	105,942,382	0	0				0	0	0	105,942,382	0
43,549,468	43,549,468	-75,000	-75,000				43,474,468	0	0	0	0
113,634,124	85,350,000	-9,863,832	-225,000				85,125,000	0	0	0	18,645,292
45,204,970	45,204,970	34,918	34,918				45,239,888	0	0	0	0
171,588,655	171,588,655	508,267	508,267				172,096,922	0	0	0	0
3,000,327,424	2,322,943,176	-453,249,890	-512,155,876				2,072,601,125	-261,813,825	0	0	736,290,234
-274,013,586	0	-582,314	0				0	0	0	0	-274,595,900
165,020,379	0	1,400,021	0				0	0	0	0	166,420,400
2	1	71,075,593	71,075,595				71,075,595	0	0	0	0
1,217,106,161	38,206,411	-46,250,437	45,674				38,252,085	0	0	0	1,132,603,639
256,420,803	7,204,094	102,686,988	-133,833				7,070,261	0	0	0	352,037,530
14,571,344	14,570,427	2,478	2,478				14,572,905	0	0	0	0
255,578,765	217,469,463	1,267,086	333,690				217,803,153	0	0	0	39,042,699
48,813,162	0	15,432	0				0	0	0	0	48,828,594
18,624,854	6,172,758	-233,057	-290,204				5,882,554	0	0	0	12,509,244
12,009,722,944	730,061,850	136,675,413	-456,523,682				273,538,168	0	0	0	11,872,860,188
0	0	-1	0				0	0	0	0	0
1,129,464,776	896,402,580	51,367,692	-39,931,832				856,470,748	0	0	0	324,361,721
30,855,669	5,453,504	10,465,684	10,087,577				15,541,082	0	0	0	25,780,271
10,647,480	10,647,480	-2,757,494	-2,757,494				7,889,986	0	0	0	0
10,359,496	10,042,384	-2,269,567	-2,269,207				7,773,177	0	0	0	316,753
593,185	0	16,103	0				0	0	0	0	609,288
1,060,477,692	1,060,477,692	27,704,694	27,704,694				667,636,022	0	-50,814,602	471,360,966	0
72,976,687	72,976,687	-22,162,086	-22,162,086				0	0	50,814,602	0	0
31,395,250	31,395,250	17,376	17,376				31,412,626	0	0	0	0
90,124,752	90,124,752	-8,091,582	-8,091,582				82,033,170	0	0	0	0
11,936,268	11,936,268	0	0				11,936,268	0	0	0	0
192,266	192,266	-17,262	-17,262				175,004	0	0	0	0
66,320,918	66,320,918	0	0				66,320,918	0	0	0	0
122,048,620	122,048,620	-704,244	-704,244				121,344,377	0	0	0	0
12,618,069	12,618,069	495,288	495,288				13,113,356	0	0	0	0
19,829,980	19,829,980	-257,790	-257,790				19,572,190	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	386,526	386,526				386,526	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
123,109,132	123,109,132	9,739,632	9,739,632				132,848,764	0	0	0	0
1,821,516,777	1,821,516,777	0	0				1,821,516,777	0	0	0	0
0	0	4,730,362	4,730,362				4,730,362	0	0	0	0
7,357,892	7,357,892	0	0				7,357,892	0	0	0	0
7,658,850	7,658,850	-191,427	-191,427				7,467,423	0	0	0	0
41,551,820	16,156,853	-5,581,555	-13,600,451				2,556,402	0	0	0	33,413,863
1,463,518	1,463,518	-75,959	-75,959				1,387,559	0	0	0	0
106,705,602	106,705,602	0	0				106,705,602	0	0	0	0
0	0	0	0				0	0	0	0	0
134,229,550	0	-134,229,550	0				0	0	0	0	0
6,314	6,314	19,250	19,250				25,564	0	0	0	0
0	0	0	0				0	0	0	0	0
268,307,395	268,307,395	-33,320,646	-33,320,646				234,986,749	0	0	0	0
0	0	0	0				0	0	0	0	0
474,795,433	0	-474,795,433	0				0	0	0	0	0
4,479,232	4,479,232	0	0				4,479,232	0	0	0	0
13,132,855	0	84,122	0				0	0	0	0	13,216,977
106,428,369	106,428,369	0	0				106,428,369	0	0	0	0
599,925	599,925	2,938,108	2,938,108				639,000	0	2,899,033	0	0
2,513,669,338	2,513,669,338	36,763,934	36,763,934				2,529,382,838	0	21,050,434	0	0
345,069,463	345,069,463	-98,909,787	-98,909,787				246,159,676	0	0	0	0
704,926,107	418,690,671	1,077,530	1,837,288				416,472,511	0	4,055,447	0	285,475,678
180,000,000	0	-180,000,000	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
-2,536,723,994	-28,031,795	-1,036,485,330	5,155,817				0	0	-22,875,978	0	-3,550,333,346
2,919,684	878,954	143,861	608,702				1,487,657	0	0	0	1,575,887
371,942,137	46,786,471	41,766,657	-2,160,096				43,554,517	0	1,071,857	0	369,082,420
2,222,932	0	-6,034	0				0	0	0	0	2,216,898
0	0	-2,216,898	0				0	0	0	0	-2,216,898
2,810,425,671	208,115,418	581,715,085	2,839,897				167,700,179	0	43,255,135	0	3,181,185,441
1,506,763,079	741,696,435	-207,963,597	-193,645,575				546,572,682	0	1,478,178	0	750,748,623
0	0	0	0				0	0	0	0	0
-1,576,805	-1,576,805	6,248	6,248				-1,570,557	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,967,620	20,967,620	-773,251	-773,251				20,194,368	0	0	0	0
667,478	667,478	44,980	44,980				712,458	0	0	0	0
31,209,483	31,209,483	592	592				31,210,075	0	0	0	0
32,500,132	32,500,132	0	0				32,500,132	0	0	0	0
3,307,500	3,307,500	115,500	115,500				3,423,000	0	0	0	0
485,000	485,000	15,000	15,000				500,000	0	0	0	0
15,304,158	15,304,158	8,919	8,919				15,313,077	0	0	0	0
42,076,903	27,740,684	-200,115	60,745				27,801,429	0	0	0	0
62,755,872	62,755,872	39,412	39,412				62,795,284	0	0	0	0
7,876,578	7,876,578	2,832	2,832				7,879,409	0	0	0	0
25,203,900	25,203,900	0	0				25,203,900	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
26,746,089	26,746,089	6,727	6,727				26,752,817	0	0	0	0
7,527,740	0	1,337	0				0	0	0	0	7,529,078
9,096,799	322,408	-5,116,897	0				322,408	0	0	0	3,657,494
62,536,930	62,536,930	37,345	37,345				62,574,275	0	0	0	0
17,824,291	0	-1,298	0				0	0	0	0	17,822,992
2,488,076	1,916,176	523	0				1,916,176	0	0	0	572,423
73,136	73,136	113	113				73,249	0	0	0	0
-1,754,766	-1,754,766	81,197,130	81,197,130				-1,730,067	0	0	81,172,431	0
55,307,498	55,307,498	0	0				42,511,154	0	0	12,796,344	0
133,743,569	133,743,569	0	0				133,743,569	0	0	0	0
120,015,955	107,282,286	-2,807,457	-4,031,759				56,422,410	0	46,828,116	0	13,957,971
538,722	538,722	0	0				0	0	538,722	0	0
47,002	47,002	29	29				47,032	0	0	0	0
4,955	4,955	49	49				5,004	0	0	0	0
0	0	1,485,569	1,485,569				0	0	1,485,569	0	0
4,995,800	4,995,800	-4,995,800	-4,995,800				0	0	0	0	0
76,774,259	25,102,774	-7,496,080	-2,420,447				22,682,327	0	0	0	46,419,520
54,603,779	0	13,153,225	0				0	0	0	0	0
65,419,785	65,419,785	-73,557	-73,557				65,346,228	0	0	0	0
62,494,939	26,043,498	-14,690,068	-185,684				25,857,814	0	0	0	0
26,641,641	0	-26,641,641	0				0	0	0	0	0
23,391,263	23,391,263	20,157	20,157				23,411,420	0	0	0	0
556,482	556,482	7,185	7,185				563,668	0	0	0	0
10,348,004	7,336,057	353,163	353,123				7,689,180	0	0	0	0
495,627,986	314,773,650	-1,964,763	1,122,186				315,895,836	0	0	0	0
68,753	68,753	11	11				68,764	0	0	0	0
97,452,564	36,319,147	-38,431,971	-420,736				35,898,411	0	0	0	0
5	5	0	0				5	0	0	0	0
33,554,526	33,554,526	14,747	14,747				33,569,273	0	0	0	0
2,418,500	2,418,500	-14,000	-14,000				2,404,500	0	0	0	0
24,593,045	24,593,045	-607,841	-607,841				23,985,205	0	0	0	0
1,454	1,185	6	1				1,185	0	0	0	0
5,691	5,691	1	1				5,692	0	0	0	0
8,625,522	8,625,522	-48,921	-48,921				8,576,601	0	0	0	0
680,482,574	391,045,057	-29,530,704	-12,119,599				378,925,458	0	0	0	0
20,239,172	20,239,172	5,053	5,053				20,244,225	0	0	0	0
631,340,137	347,035,489	-37,037,471	-22,187,381				324,848,108	0	0	0	0
6,679,674	1,049,675	10,776	10,090				1,059,764	0	0	0	0
141,136,693	136,982,648	102,492	101,677				137,084,325	0	0	0	0
6,787,936	3,216,407	293	-1,816				3,214,591	0	0	0	0
5,338,959	5,234,022	1,460	1,433				5,235,454	0	0	0	0
324,514,212	199,232,186	-29,113,578	-8,047,048				191,185,138	0	0	0	0
25,812,952	25,812,952	1,549,921	1,549,921				27,362,873	0	0	0	0
53,789,946	38,176,594	27,569,354	7,400,877				45,577,471	0	0	0	0
94,772,616	39,448,859	6,666,797	1,255,911				40,704,770	0	0	0	0
20,297,192	20,297,192	9,236	9,236				20,306,428	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,041,912	99,893	10,940,141	46				99,939	0	0	0	17,882,113
47,062,913	44,649,774	-802,189	-766,443				39,797,256	0	4,086,075	0	2,377,393
50,000,000	50,000,000	-43,140,000	-43,140,000				0	0	6,860,000	0	0
53,866,142	24,284,433	6,336,162	-16,445,949				7,329,846	0	508,638	0	52,363,821
154,733,808	147,270,254	-35,905,565	-51,162,659				0	0	96,107,595	0	22,720,648
3,263,457	0	6,487,648	0				0	0	0	0	9,751,105
7,222,233	3,827,977	-1,684,190	-193,366				3,634,611	0	0	0	1,903,432
1,953,406	0	6,067,273	4,723,950				0	0	4,723,950	0	3,296,729
17,013,452	1,261,214	7,165,168	-612,461				0	0	648,752	0	23,529,868
18,842,822	8,760,070	-251,937	-102,581				8,657,489	0	0	0	9,933,396
26,779,091	1,492,692	1,410,121	256				1,492,948	0	0	0	26,696,264
62,147,255	0	4,153,609	0				0	0	0	0	66,300,863
16,857,893	0	3,861,522	0				0	0	0	0	20,719,414
30,992,504	14,258,947	16,094	7,280				14,266,227	0	0	0	16,742,370
9,443,249	9,443,249	4,746	4,746				9,447,995	0	0	0	0
1,200,185	0	106,972	0				0	0	0	0	1,307,157
6,049,157	0	-441	0				0	0	0	0	6,048,716
2,020,000	2,020,000	1,000	1,000				2,021,000	0	0	0	0
0	0	0	0				0	0	0	0	0
812,315	0	-59	0				0	0	0	0	812,256
4,404,468	4,404,468	-3,628,728	-3,628,728				0	0	775,740	0	0
36,089,859	36,089,859	-36,089,859	-36,089,859				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,659,197	0	-121	0				0	0	0	0	1,659,076
29,747,034	21,759,992	-5,972,225	-5,976,062				15,783,930	0	0	0	7,990,879
-703,732	-703,732	-55,761	-55,761				-759,493	0	0	0	0
0	0	0	0				0	0	0	0	0
15,064,965	15,064,965	-9,779	-9,779				152,625,681	-137,570,496	0	0	0
318,301	318,301	-318,301	-318,301				0	0	0	0	0
4,813,437	0	-4,813,437	0				0	0	0	0	0
10,855,790	0	52,710	0				0	0	0	0	10,908,500
2,620	2,620	0	0				2,620	0	0	0	0
15,339,450	15,339,450	-3,812,200	-3,812,200				11,527,250	0	0	0	0
1,498,670	0	-1,498,670	0				0	0	0	0	0
1,702,556,436	1,688,765,346	-1,609,564,789	-1,621,755,809				67,009,537	0	0	0	0
83,694,797	78,530,471	249,723	-8,254				78,522,217	0	0	0	0
196,128,796	134,050,791	-13,903,631	-2,544,339				131,506,452	0	0	0	0
13,178,688	13,178,688	0	0				13,178,688	0	0	0	0
3,097,370	3,097,370	0	0				3,097,370	0	0	0	0
326,557,388	325,661,223	117,562	102,884				325,764,106	0	0	0	0
163,876,182	153,607,801	232,086	330,177				153,937,979	0	0	0	0
31,767,783	29,787,681	126,918	125,675				29,913,356	0	0	0	0
2,227,300	2,227,300	-22,750	-22,750				2,204,550	0	0	0	0
66,491,516	54,478,175	-1,116,048	-1,118,821				53,359,354	0	0	0	0
8,962,905	8,962,905	-118,945	-118,945				8,843,960	0	0	0	0
30,242,160	30,242,160	5,797	5,797				30,247,957	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,998,704	4,998,704	958	958				4,999,662	0	0	0	0
2,026,837	2,026,837	467	467				2,027,304	0	0	0	0
2,500,000	2,500,000	0	0				2,500,000	0	0	0	0
7,255,262	2,645,034	12,089	9,300				2,654,334	0	0	0	0
21,369,041	21,369,041	-9,791	-9,791				21,359,250	0	0	0	0
26,438,738	15,918,501	17,007	14,515				15,933,016	0	0	0	0
0	0	0	0				0	0	0	0	0
9	9	0	0				9	0	0	0	0
433	433	108,177,133	108,177,133				108,177,566	0	0	0	0
3,756,697	3,756,697	8,415	8,415				3,765,113	0	0	0	0
0	0	0	0				0	0	0	0	0
3,904,980	2,395,220	2,538,514	0				2,395,220	0	0	0	4,048,274
3,543,167	3,543,167	1,750	1,750				3,544,917	0	0	0	0
106,925,158	106,925,158	-277,121	-277,121				106,648,037	0	0	0	0
219,772,794	219,772,794	77,623	77,623				219,850,417	0	0	0	0
37,048,919	33,535,024	-3,124,103	-3,124,569				30,410,455	0	0	0	3,514,361
532,108,012	532,108,012	34,141,444	34,141,444				566,249,456	0	0	0	0
2,325,133	2,325,133	-2,325,133	-2,325,133				0	0	0	0	0
252,624,591	252,624,591	-67,299,260	-67,299,260				182,525,129	0	2,800,202	0	0
0	0	0	0				0	0	0	0	0
2,727,501	2,727,501	824	824				2,728,325	0	0	0	0
432,620,321	432,620,321	119,344	119,344				432,739,665	0	0	0	0
2,576,271	1,916,872	-62,913	7,857				1,924,729	0	0	0	588,630
77,860,700	0	15,718,569	0				0	0	0	0	93,579,269
18,677,438	0	31,404,300	0				0	0	0	0	50,081,738
108,581,435	108,581,435	-10,805,577	-10,805,577				97,775,858	0	0	0	0
3,334,116	3,334,116	1,964	1,964				3,336,080	0	0	0	0
12,606,393	0	345,229	0				0	0	0	0	12,951,622
7,464,398	0	-948,266	0				0	0	0	0	6,516,132
2,583,712	0	4,344,262	0				0	0	0	0	6,927,974
22,039,377	0	40,518,217	0				0	0	0	0	62,557,594
0	0	0	0				0	0	0	0	0
30,312,882	23,240,259	509	-429				23,239,830	0	0	0	7,073,562
7,035,168	0	11,616,543	0				0	0	0	0	18,651,712
2,499,123	0	-268,216	0				0	0	0	0	2,230,907
21,704,863	12,599,612	15,294,630	-14,967				12,584,645	0	0	0	24,414,847
459,616,788	459,616,788	-1,878,706	-1,878,706				457,738,082	0	0	0	0
83,554,500	83,554,500	0	0				83,554,500	0	0	0	0
20,729,854	20,729,854	-1,389	-1,389				20,728,465	0	0	0	0
4,850,339	4,850,339	150,010	150,010				5,000,349	0	0	0	0
6,064,453	0	-4,029	0				0	0	0	0	0
3,105,035	3,105,035	0	0				3,105,035	0	0	0	0
147,631,250	147,631,250	89,062	89,062				147,720,312	0	0	0	0
33,771,438	33,771,438	-199,695	-199,695				33,571,743	0	0	0	0
263,546,990	263,546,990	-4,110,183	-4,110,183				259,436,808	0	0	0	0
108,990,953	108,990,953	-3,914,820	-3,914,820				105,076,133	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
61	61	46	46				106	0	0	0	0
9,225,660	0	-7,047,193	0				0	0	0	0	2,178,467
51,675,701	51,675,701	2,282,228	2,282,228				53,957,928	0	0	0	0
245,657,922	245,657,922	-16,252,406	-16,252,406				229,405,516	0	0	0	0
73,618,977	73,618,977	6,323,931	6,323,931				79,942,908	0	0	0	0
437,404,125	437,404,125	54,759,249	54,759,249				492,163,373	0	0	0	0
11,654,675	11,654,675	109,601,488	109,601,488				121,256,162	0	0	0	0
10,244,826	10,244,826	22,988,752	22,988,752				33,233,578	0	0	0	0
32,934,767	32,934,767	151,266,086	151,266,086				184,200,854	0	0	0	0
28,348,127	28,348,127	73,731,832	73,731,832				102,079,959	0	0	0	0
4,677,293	4,677,293	-2,292,186	-2,292,186				2,385,108	0	0	0	0
24,993,750	24,993,750	0	0				24,993,750	0	0	0	0
4,240,086	4,240,086	1,895	1,895				4,241,981	0	0	0	0
60,565,936	60,565,936	3,139,546	3,139,546				63,705,481	0	0	0	0
44,044,629	44,044,629	-24,633,488	-24,633,488				19,411,141	0	0	0	0
119,283,760	119,283,760	57,394	57,394				119,341,154	0	0	0	0
15,093,773	13,072,105	6,059	5,125				13,077,230	0	0	0	2,022,602
25,364,052	25,364,052	25,286,323	25,286,323				25,375,105	0	25,275,271	0	0
15,429	15,429	1,139	1,139				16,568	0	0	0	0
0	0	105,745,358	105,745,358				137,730,771	-31,985,413	0	0	0
23,269,870	18,248,802	-3,829,091	-3,864,345				15,077,318	-1,107,678	414,817	0	5,056,323
655,755,946	439,515,951	325,163	5,296,119				457,001,875	-24,784,485	12,594,679	0	211,269,039
1,497,538	499,608	620	267				499,875	0	0	0	998,283
88,359,143	54,084,425	2,089,461	2,025,293				56,487,570	-377,852	0	0	34,338,886
83,896,094	51,616,898	3,000,381	3,991,097				56,939,021	-5,860,232	4,529,206	0	31,288,481
25,712,997	18,827,574	-66,945	3,097				22,389,630	-3,558,959	0	0	6,815,380
100,668,957	66,971,366	-57,840,842	-61,178,846				466,258	-13,918	5,340,179	0	37,035,595
43,881,273	41,972,816	-4,106,508	-2,198,051				39,774,765	0	0	0	0
1,871,325	146,953	3,340	2,348				149,302	0	0	0	1,725,364
52,588,920	46,685,559	4,232,668	4,231,762				50,917,322	0	0	0	5,904,266
12,402,282	11,074,750	426	66				11,074,816	0	0	0	1,327,892
165,204,862	84,203,279	-24,082,163	-18,113,724				85,986,042	-22,367,744	2,471,257	0	75,033,144
10,533,769	9,790,832	545,840	545,372				10,336,203	0	0	0	743,406
7,672,771	7,158,407	972,452	927				7,159,334	0	0	0	1,485,889
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
13,196,886	0	-5,746,336	0				0	0	0	0	7,450,550
0	0	0	0				0	0	0	0	0
14,589,446	0	2,185,491	0				0	0	0	0	16,774,937
0	0	2,039,571	0				0	0	0	0	2,039,571
0	0	14,548,233	14,548,233				0	0	14,548,233	0	0
8,225,577	2,079,768	-2,878,732	0				2,079,768	0	0	0	3,267,078
13,697,865	0	6,612,130	0				0	0	0	0	20,309,995
8,112,049	0	1,076	0				0	0	0	0	8,113,125
4,524,707	0	592,645	0				0	0	0	0	5,117,351
83,486,117	0	-18,319,738	0				0	0	0	0	65,166,379

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,148,172	0	1,290	0				0	0	0	0	3,149,463
0	0	1,447,531	0				0	0	0	0	1,447,531
13,732,687	13,732,687	0	0				13,732,687	0	0	0	0
706,726	706,726	2,188	2,188				708,914	0	0	0	0
4,566,477	0	1,790	0				0	0	0	0	4,568,267
14,152,821	14,152,821	13,242,265	13,242,265				43,369,923	-15,974,837	0	0	0
688,319	336,127	810	-109				336,018	0	0	0	353,111
69,916,039	0	82,132	0				0	0	0	0	69,998,170
168,071,840	104,558,589	7,681,904	7,189,049				110,619,091	-8,923,421	10,051,968	0	64,006,106
9,298,427	7,764,357	-1,139,206	-1,139,916				4,341,442	0	2,283,000	0	1,534,780
17,124,866	10,213,285	-1,676,896	242,279				9,491,051	0	964,513	0	4,992,406
47,579,231	47,579,231	-30,681,745	-30,681,745				47,604,731	-30,707,245	0	0	0
3,226,806	3,226,806	-10,208	-10,208				3,216,597	0	0	0	0
10,350,982	10,350,982	93,007	93,007				10,443,989	0	0	0	0
17,865,825	17,865,825	139,967	139,967				18,005,792	0	0	0	0
44,634,997	44,634,997	-10,000	-10,000				44,624,997	0	0	0	0
9,183,560	9,183,560	-34,116	-34,116				9,149,444	0	0	0	0
5,715,687	5,715,687	2,688	2,688				5,718,375	0	0	0	0
47,375	47,375	0	0				47,375	0	0	0	0
287,328	287,328	95	95				287,423	0	0	0	0
76,794,749	57,149,391	1,990,681	-661,938				56,487,453	0	0	0	22,297,977
52,623,326	52,623,326	16,430	16,430				52,639,757	0	0	0	0
0	0	0	0				0	0	0	0	0
31,952,291	6,466,448	-25,509,743	-23,899				6,442,548	0	0	0	0
508,140	900	713,000	400,600				1,500	0	400,000	0	819,640
3,565,173	3,565,173	-9,028	-9,028				3,556,144	0	0	0	0
330,000	330,000	0	0				330,000	0	0	0	0
4,965,353	4,965,353	1,653	1,653				4,967,007	0	0	0	0
114,909,225	114,909,225	8,068,465	8,068,465				120,109,256	0	2,868,434	0	0
297	297	0	0				297	0	0	0	0
28,348,701	21,183,323	-2,391,535	-2,065,760				16,528,663	0	2,588,900	0	6,839,603
38,727,965	27,707,724	-541,779	-975,452				26,732,272	0	0	0	11,453,914
437,143	437,143	23	23				437,166	0	0	0	0
111,982,518	85,697,015	-15,362,885	-8,681,099				69,737,894	0	7,278,022	0	19,603,717
0	0	0	0				0	0	0	0	0
4,656,715	2,557,500	-1,020,453	-1,021,683				1,535,817	0	0	0	2,100,444
1,595	1,595	-37	-37				1,559	0	0	0	0
0	0	0	0				0	0	0	0	0
1,430,805	1,430,805	16,513	16,513				1,447,317	0	0	0	0
7,476,832	7,476,832	69,276	69,276				7,546,108	0	0	0	0
2,633,234	2,381,894	-8,479	-626				2,381,269	0	0	0	243,487
261,088	900	214	0				900	0	0	0	260,402
183,734,277	140,708,941	-39,588,510	-34,097,130				111,166,608	-4,898,690	343,893	0	37,533,956
56,818,983	48,264,395	-1,202,411	-1,991,550				50,559,504	-6,714,155	2,427,495	0	9,343,728
216,518,364	7,714,345	67,031,418	3,560,004				11,297,766	-23,417	0	0	272,275,433
62,885,710	0	152,679	0				0	0	0	0	63,038,389

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,287,130	0	447,454	0				0	0	0	0	4,734,583
121,607,122	109,369,368	1,332,999	2,466,470				111,308,817	0	527,020	0	11,104,283
3,815,962	3,037,550	-130,110	-164,495				2,873,055	0	0	0	812,797
4,763,073	4,763,073	2,240	2,240				4,765,312	0	0	0	0
14,196,762	12,259,253	-354,514	40,555				12,299,808	0	0	0	0
2,776	2,776	0	0				2,776	0	0	0	0
0	0	4,007,114	4,007,114				4,007,114	0	0	0	0
32,038,404	32,038,404	-469,396	-469,396				31,569,008	0	0	0	0
0	0	0	0				0	0	0	0	0
55,480,248	0	-4,042	0				0	0	0	0	55,476,207
0	0	0	0				0	0	0	0	0
11,166,267	0	-458,430	0				0	0	0	0	10,707,837
0	0	0	0				0	0	0	0	0
4,606,234	0	73,275	0				0	0	0	0	4,679,509
16,728,312	0	2,972	0				0	0	0	0	16,731,284
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,036,050	0	152	0				0	0	0	0	7,036,203
14,685,046	0	7,324	0				0	0	0	0	14,692,370
0	0	0	0				0	0	0	0	0
14,174,593	14,174,593	94,239	94,239				-1,370,335	0	0	15,639,167	0
11,659	11,659	-619	-619				13,108	-2,068	0	0	0
68	0	-1	0				0	0	0	0	67
1,835,795	1,835,795	3,901	3,901				1,839,696	0	0	0	0
1,278,993,771	1,278,993,771	1,320,833	1,320,833				1,280,314,604	0	0	0	0
3,264,878	3,264,878	2,224	2,224				3,267,102	0	0	0	0
1,345	1,345	1,345	1,345				2,691	0	0	0	0
29,856,045	13,272,143	591,909	721,383				13,993,526	0	0	0	0
22,041,879	18,425,310	-3,432,887	183,682				18,608,992	0	0	0	0
5,639,912	3,076,625	-2,240,095	323,192				3,399,817	0	0	0	0
14,396,192	9,076,062	-1,138,378	-22,701				9,053,360	0	0	0	0
16,365,451	7,078,232	-3,351,134	-1,300,341				5,777,890	0	0	0	0
103,733,119	62,908,391	428,892	654,990				63,563,380	0	0	0	0
33,474,492	19,604,688	1,804,576	3,543,130				23,147,818	0	0	0	0
105,331,594	51,597,323	-698,187	-1,821,511				49,775,811	0	0	0	0
610,487	567,453	1,480,358	1,480,335				2,047,788	0	0	0	0
103,506,909	62,922,320	6,643,358	5,764,035				68,686,354	0	0	0	0
39,331,880	18,321,688	816,160	803,143				19,124,831	0	0	0	0
176,308,093	82,147,105	4,437,560	5,967,291				88,114,396	0	0	0	0
4,869,472	1,494,848	-414,442	-411,585				1,083,264	0	0	0	0
101,613,682	47,409,355	910,371	4,010,060				51,419,416	0	0	0	0
719,551	391,000	1,974,730	-150,427				240,573	0	0	0	0
21,592,923	4,805,091	-308,462	-93,282				4,711,808	0	0	0	0
8,376,953	2,790,373	1,965,166	1,953,040				4,743,413	0	0	0	0
580,216	580,216	309	309				580,525	0	0	0	0
18,595,156	9,651,174	18,979	8,845				9,660,018	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
12,229,317	11,186,274	-416,678	-417,351				10,768,923	0	0	0	0
58,623,963	49,878,206	-239,375	73,239				49,951,445	0	0	0	0
11,220,050	6,236,714	-3,776,181	-3,769,442				2,467,272	0	0	0	0
0	0	0	0				0	0	0	0	0
27,891,918	3,719,394	-974,331	2,536				3,721,930	0	0	0	0
59,134,798	5,999,840	1,708,161	1,722,995				7,722,835	0	0	0	0
47,776,671	45,628,775	-45,323	-42,219				45,586,556	0	0	0	0
74,524,732	13,419,179	538,425	-49,810				13,369,369	0	0	0	0
47,422,059	47,422,059	-47,139,082	-47,421,629				430	0	0	0	0
41,087,303	35,926,661	142,397	646,127				36,572,788	0	0	0	0
11,837,007	2,940,278	-91,182	-18,456				2,921,822	0	0	0	0
291,300	291,300	-291,300	-291,300				0	0	0	0	0
29,755,143	19,378,652	4,031,091	2,818,255				22,196,907	0	0	0	0
8,931,545	3,963,531	-2,584,725	-394,161				3,569,370	0	0	0	0
7,630,243	3,677,722	124,564	982,275				4,659,996	0	0	0	0
4,984,899	2,163,024	-560,713	-592,777				1,570,247	0	0	0	0
13,366,688	9,044,253	1,040,833	1,038,716				10,082,969	0	0	0	0
9,180,902	5,936,663	1,162,541	1,593,661				7,530,325	0	0	0	0
1,428,917	0	-8,125	0				0	0	0	0	0
15,199,188	12,118,953	-159,687	-162,555				11,956,398	0	0	0	0
42,496,157	42,496,157	-74,274	-74,274				42,421,883	0	0	0	0
10,308,386	10,308,386	253,946	253,946				10,562,332	0	0	0	0
6,989,669	0	-2,573	0				0	0	0	0	6,987,095
51,460,168	0	-18,946	0				0	0	0	0	51,441,223
64,529,812	64,529,810	-63,878,712	-63,878,712				651,098	0	0	0	2
18,157,172	0	-1,323	0				0	0	0	0	18,155,850
5,836,674	5,836,674	4,574,721	0				5,836,674	0	0	0	4,574,721
20,058,292	20,058,292	-722,594	-722,594				19,335,698	0	0	0	0
34,045,632	34,045,632	-23,137	-23,137				34,022,495	0	0	0	0
0	0	0	0				0	0	0	0	0
968,740	968,740	-15,514	-15,514				953,226	0	0	0	0
2,890,303	2,890,303	-16,524	-16,524				2,873,779	0	0	0	0
17,011,720	17,011,720	0	0				17,011,720	0	0	0	0
-485,412	-485,412	321	321				-485,091	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
2,948,991	2,948,991	7,889	7,889				2,956,879	0	0	0	0
1,111,038	615,603	2,377,684	1,123,093				0	0	1,738,697	0	1,750,026
10,169,840	10,169,840	-151,107	-151,107				10,018,734	0	0	0	0
10,562	10,562	403	403				10,965	0	0	0	0
4,051,962	36,132	-76,302	-69				36,063	0	0	0	0
19,445,328	12,554,814	1,123,450	7,836				12,562,650	0	0	0	0
483,838	325,595	63,822	0				325,595	0	0	0	0
7,100,941	3,827,750	-779,257	2,250				3,830,000	0	0	0	0
25,149,111	25,149,111	-193,115	-193,115				24,955,996	0	0	0	0
13,693	0	-370	0				0	0	0	0	0
9,100,000	9,100,000	0	0				9,100,000	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,051,291	2,144,608	-95,051	-66,544				2,078,064	0	0	0	0
0	0	0	0				0	0	0	0	0
1,085,282	1,085,282	-8,793	-8,793				1,076,489	0	0	0	0
10,550,598	10,550,598	-18,684	-18,684				10,531,914	0	0	0	0
4,950,744	0	1,073	0				0	0	0	0	4,951,817
20,174,636	0	-1,470	0				0	0	0	0	20,173,166
72,037,639	72,037,639	-125,890	-125,890				71,911,749	0	0	0	0
2,322	2,322	-6	-6				2,316	0	0	0	0
63	63	0	0				63	0	0	0	0
4,766,588	4,766,588	3,066	3,066				4,769,653	0	0	0	0
1,551,173	1,551,173	889	889				1,552,063	0	0	0	0
4,838,938	4,838,938	-16,404	-16,404				4,822,533	0	0	0	0
44,553,788	38,026,472	-17,317,877	-13,495,435				24,531,037	0	0	0	2,704,874
-4,071,909	-4,102,182	-1,788,573	-1,786,553				-5,888,735	0	0	0	28,253
1,890,549	1,285,904	7,174	4,578				1,290,482	0	0	0	607,241
18,054,667	18,054,667	56,088	56,088				18,110,755	0	0	0	0
4,335,035	3,095,998	11,867	6,579				3,102,577	0	0	0	1,244,324
1,681	0	27	0				0	0	0	0	1,708
7,810,055	7,810,055	-476,346	-476,346				7,333,710	0	0	0	0
66,557,491	47,545,853	349,191	491,400				48,037,253	0	0	0	0
3,929,242	3,929,242	-126,747	-126,747				3,802,495	0	0	0	0
85,249,285	49,892,326	7,535,847	1,748,387				51,640,713	0	0	0	0
3,973	3,973	0	0				3,973	0	0	0	0
1,697	1,697	657	657				2,354	0	0	0	0
9,805,656	805,366	-959,023	1,654				807,020	0	0	0	0
30,161	30,161	622	622				30,783	0	0	0	0
93,235,996	47,098,258	-1,289,752	868,316				47,966,574	0	0	0	0
3,875,730	0	47,773	47,773				47,773	0	0	0	0
0	0	0	0				0	0	0	0	0
49,366,099	24,423,570	1,202,882	150,334				24,573,904	0	0	0	0
491,232	491,232	0	0				491,232	0	0	0	0
33,617,026	22,270,610	-65,306	-195,194				22,075,416	0	0	0	0
32,680,345	32,680,345	36,016	36,016				32,716,361	0	0	0	0
6,500	6,500	3,087,975	3,087,975				3,094,475	0	0	0	0
11,850	11,850	0	0				11,850	0	0	0	0
18,544,126	14,040,563	-113,068	-45,884				13,994,679	0	0	0	0
109,867,145	64,160,873	8,505,366	3,281,249				67,442,122	0	0	0	0
157,375	157,375	7,500	7,500				164,875	0	0	0	0
9,668,037	1,018,172	-759,531	-769,805				248,367	0	0	0	0
10,216,652	0	9,519	0				0	0	0	0	0
3,965,489	2,449,041	32,482	19				2,449,060	0	0	0	0
12,911,196	6,583,158	2,753,655	2,361,717				8,944,875	0	0	0	0
87,445	87,443	42	42				87,485	0	0	0	0
1,443,795	230,806	11	11				230,817	0	0	0	0
14,016,439	9,115,512	7,891	6,859				9,122,372	0	0	0	0
955,335	615,312	-161,604	-164,768				450,545	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
18,320,221	18,320,221	12,878	12,878				18,333,099	0	0	0	0
104,777	104,777	0	0				104,777	0	0	0	0
29,533,248	28,332,248	3,215,221	2,178,096				30,510,344	0	0	0	0
17,626,888	17,626,888	-1,256,299	-1,256,299				16,370,589	0	0	0	0
5,738,160	5,738,160	193,736	193,736				5,931,896	0	0	0	0
298,045	298,045	0	0				298,045	0	0	0	0
2,105,049	889,599	6,570	0				889,599	0	0	0	1,222,020
66,063,772	66,063,771	-78,759	-78,762				65,985,009	0	0	0	4
38,752,449	38,752,105	6,151,087	6,151,087				44,903,192	0	0	0	344
3,986	3,986	-3,986	-3,986				0	0	0	0	0
6,422,488	6,422,488	-376,384	-376,384				6,046,104	0	0	0	0
75,000	75,000	0	0				75,000	0	0	0	0
1,063,949	1,063,949	0	0				1,063,949	0	0	0	0
1,063,949	1,063,949	0	0				1,063,949	0	0	0	0
900,000	900,000	35,000	35,000				935,000	0	0	0	0
21,325	21,325	0	0				21,325	0	0	0	0
2,300,000	2,300,000	0	0				2,300,000	0	0	0	0
9,852,580	9,635,543	-3,061,613	-3,061,613				6,573,929	0	0	0	217,037
77,079,701	77,079,701	0	0				77,079,701	0	0	0	0
4,210,281	4,210,281	0	0				4,210,281	0	0	0	0
9,318	9,318	149	149				9,467	0	0	0	0
1	1	0	0				1	0	0	0	0
2,657,155	2,657,155	23,734	23,734				2,680,889	0	0	0	0
5,793,827	5,793,827	80,472	80,472				5,874,299	0	0	0	0
41,851,461	41,851,461	-917,282	-917,282				40,934,179	0	0	0	0
14,908,206	14,908,206	-770,710	-770,710				14,137,496	0	0	0	0
6,106,629	6,106,629	-170,931	-170,931				5,935,699	0	0	0	0
264,143	264,143	0	0				264,143	0	0	0	0
731,302	731,302	9,600	9,600				740,902	0	0	0	0
23,350,166	23,350,166	-30,696	-30,696				23,319,470	0	0	0	0
56,250	56,250	0	0				56,250	0	0	0	0
4,725,051	0	-296	0				0	0	0	0	4,724,755
1,175	1,175	0	0				1,175	0	0	0	0
26,395,527	26,395,527	0	0				26,395,527	0	0	0	0
1,455,000	1,455,000	45,000	45,000				1,500,000	0	0	0	0
3,273,750	3,273,750	101,250	101,250				3,375,000	0	0	0	0
1,796,250	1,796,250	41,250	41,250				1,837,500	0	0	0	0
18,543,836	18,543,836	-27,397	-27,397				18,516,438	0	0	0	0
155,156,692	155,156,692	-71,846,537	-71,846,537				83,310,155	0	0	0	0
125,964,313	125,964,313	-7,781,780	-7,781,780				118,182,533	0	0	0	0
124,264,062	124,264,062	73,438	73,438				124,337,500	0	0	0	0
41,824,606	41,824,606	1,239,912	1,239,912				43,064,518	0	0	0	0
468,092,498	468,092,498	9,296,954	9,296,954				477,389,452	0	0	0	0
35,420	35,420	0	0				35,420	0	0	0	0
2,345,919,198	2,345,919,198	-15,227,033	-15,227,033				2,330,692,165	0	0	0	0
1,980,000	0	0	0				0	0	0	0	1,980,000

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
7,960,669	7,960,669	2,425	2,425				7,963,094	0	0	0	0
2,957	2,957	0	0				2,957	0	0	0	0
16,125,570	16,125,570	-60,291	-60,291				16,065,279	0	0	0	0
100	100	0	0				100	0	0	0	0
41,983,382	41,983,382	-457,503	-457,503				41,525,880	0	0	0	0
73,317,203	73,311,475	-378,029	-378,029				72,933,446	0	0	0	5,728
15,915	15,915	-2,515	-2,515				13,400	0	0	0	0
64,307,107	64,307,107	-588,753	-588,753				63,718,354	0	0	0	0
67,298,786	67,298,034	-490,583	-490,583				66,807,450	0	0	0	752
47,541,508	47,541,508	-103,204	-103,204				47,438,304	0	0	0	0
16,173,826	16,173,826	-46,022	-46,022				16,127,804	0	0	0	0
53,394,513	53,394,513	-272,197	-272,197				53,122,316	0	0	0	0
29,711,386	29,711,386	-245,908	-245,908				29,465,478	0	0	0	0
2,430,373	2,430,373	-427,056	-427,056				2,003,318	0	0	0	0
33	33	0	0				33	0	0	0	0
50,912,792	50,813,543	-218,397	-218,493				50,492,360	0	102,690	0	99,344
37,587,658	36,506,139	-144,934	936,585				35,537,996	0	1,904,728	0	0
77,282,327	70,341,228	32,144,887	32,089,129				101,060,357	0	1,370,000	0	6,996,857
35,712,816	24,135,603	879,837	1,740,657				25,784,343	0	91,917	0	10,716,393
31,023,920	31,023,920	96,034	96,034				31,119,954	0	0	0	0
28,235,424	28,235,424	45,114	45,114				28,280,537	0	0	0	0
84,456,715	84,456,715	261,434	261,434				84,718,149	0	0	0	0
19,973	19,973	0	0				19,973	0	0	0	0
13,957,901	13,957,901	17,000	17,000				13,974,901	0	0	0	0
50,476,794	50,476,794	19,102	19,102				50,495,896	0	0	0	0
29,012,529	29,012,529	0	0				29,012,529	0	0	0	0
248,794,417	245,966,544	6,305,167	-66,092				250,673,412	-4,772,960	0	0	9,199,132
22,992	22,992	11	11				23,003	0	0	0	0
24,713	24,713	-2,322	-2,322				22,391	0	0	0	0
3,347,079	0	3,653	0				0	0	0	0	3,350,732
27,961,011	27,961,011	16,806	16,806				27,977,817	0	0	0	0
862,405	862,405	0	0				862,405	0	0	0	0
15,397,708	15,397,708	12,812	12,812				15,410,521	0	0	0	0
112,422,038	112,422,038	25,650,000	25,650,000				138,072,038	0	0	0	0
149,009	149,009	-247	-247				148,762	0	0	0	0
524,743,006	524,743,006	3,679,032	3,679,032				528,422,038	0	0	0	0
1,246,922,000	1,246,922,000	296,019,070	296,019,070				1,542,941,070	0	0	0	0
16,907,100	16,907,100	8,622	8,622				16,915,722	0	0	0	0
253,674	253,674	0	0				253,674	0	0	0	0
24,693,000	24,693,000	2,987,000	2,987,000				27,680,000	0	0	0	0
191,700,744	0	-66,608,729	0				0	0	0	0	125,092,015
395	395	0	0				395	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	3	3				3	0	0	0	0
16,854,305	16,854,305	-205,383	-205,383				16,648,922	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
148,263,779	148,263,779	31,917	31,917				148,295,696	0	0	0	0
8,911,530	8,911,530	7,396	7,396				8,918,926	0	0	0	0
15,592,048	603,845	-43,368	1,609				605,454	0	0	0	0
33,111	33,111	7,870	7,870				40,980	0	0	0	0
1,049,205	1,049,205	5,810	5,810				1,055,015	0	0	0	0
126,614,727	70,404,850	5,312,288	17,930				70,422,779	0	0	0	61,504,235
32,369,228	32,361,142	522,642	522,642				32,883,784	0	0	0	8,085
10,379,860	0	3,493	0				0	0	0	0	0
303,059,296	303,059,296	138,607	138,607				303,197,902	0	0	0	0
430,381,572	430,381,572	-33,296,710	-33,296,710				397,084,862	0	0	0	0
1,393,997	1,393,997	-432,389	-432,389				961,608	0	0	0	0
93,832,274	93,832,274	44,563,742	44,563,742				-1,642,000	0	46,212,477	93,825,539	0
16,856,002	16,856,002	9,181	9,181				16,865,183	0	0	0	0
1,300,000,000	1,300,000,000	-100,000,000	-100,000,000				1,200,000,000	0	0	0	0
9,023,857	6,916,342	12,155	15,888				6,932,229	0	0	0	0
55,810,647	54,076,074	167,420	174,789				54,250,862	0	0	0	0
1,684,130	1,684,130	7,049	7,049				1,691,179	0	0	0	0
18,778,009	18,712,926	30,164	31,051				18,743,977	0	0	0	0
7,467,475	7,467,475	9,261	9,261				7,476,737	0	0	0	0
995,623	0	-1,489	0				0	0	0	0	0
226,652	226,652	107	107				226,760	0	0	0	0
10,949,171	10,949,171	-3,552,185	-3,552,185				7,396,985	0	0	0	0
126,299,263	126,299,263	45,104	45,104				126,344,367	0	0	0	0
134,803,752	134,803,752	-62,751,592	-62,751,592				72,052,160	0	0	0	0
10,737,389	10,737,389	3,617	3,617				10,741,006	0	0	0	0
18,714	0	8	0				0	0	0	0	0
14,585,626	14,585,626	13,587	13,587				14,599,213	0	0	0	0
21,007,225	21,007,225	-30,213	-30,213				20,977,012	0	0	0	0
33,707,174	33,611,245	-10,301,447	-10,301,484				23,309,761	0	0	0	0
15,054,300	15,054,300	0	0				15,054,300	0	0	0	0
2,129,280	2,129,280	25,741	25,741				2,155,021	0	0	0	0
0	0	24,318,035	24,318,035				24,318,035	0	0	0	0
12,305,607	12,032,920	731,636	-1,009,629				11,023,291	0	0	0	0
24,225,812	24,225,812	-24,225,812	-24,225,812				0	0	0	0	0
365,625	365,625	-365,625	-365,625				0	0	0	0	0
800,347	142,086	-654	890				142,976	0	0	0	0
1,945,537	146,790	1,087,437	1,189,169				1,335,959	0	0	0	0
39,821	39,821	0	0				39,821	0	0	0	0
58,192,567	58,192,567	28,433	28,433				58,221,000	0	0	0	0
15,279,120	15,279,120	6,999	6,999				15,286,118	0	0	0	0
252,717,185	252,717,185	-4,902,275	-4,902,275				247,814,910	0	0	0	0
37,496,712	37,496,712	318,215	318,215				37,814,927	0	0	0	0
37,922,414	37,922,414	-1,213,195	-1,213,195				36,709,219	0	0	0	0
246,661,044	246,661,044	84,794	84,794				246,745,839	0	0	0	0
375,587,609	329,371,203	-842,482	-880,426				328,490,777	0	0	0	0
58,698,476	58,698,476	27,310	27,310				58,725,786	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
834,463	834,463	3,716	3,716				838,178	0	0	0	0
292,517,204	0	-870,465	0				0	0	0	0	291,646,739
1,098,370	1,098,370	457	457				1,098,828	0	0	0	0
284,791,739	284,791,074	127,653,706	127,654,370				412,445,445	0	0	0	0
3,115,611	3,115,611	14,402,451	14,402,452				17,518,063	0	0	0	0
20,286,119	20,286,119	-2,076,572	-2,076,572				18,209,547	0	0	0	0
0	0	8,013,414	8,013,414				8,013,414	0	0	0	0
6,230,000	6,230,000	21,908,507	21,908,507				28,138,507	0	0	0	0
0	0	2,361,151	2,361,151				2,361,151	0	0	0	0
41,583,243	41,583,243	82,661,911	82,641,900				124,225,142	0	0	0	0
51,524,716	51,524,716	13,048	13,048				51,537,764	0	0	0	0
95,704,613	95,704,613	3,118	3,118				95,707,731	0	0	0	0
0	0	0	0				0	0	0	0	0
31,621,131	31,621,131	9,142	9,142				31,630,273	0	0	0	0
912,983	912,983	5,758	5,758				918,741	0	0	0	0
208,715	208,715	2,573	2,573				211,288	0	0	0	0
1,714,103	1,714,103	62,702	62,702				1,776,805	0	0	0	0
7,097,547	7,097,547	3,733	3,733				7,101,279	0	0	0	0
21	21	0	0				21	0	0	0	0
437,703	437,703	128	128				437,830	0	0	0	0
176,016	176,016	3,835	3,835				179,851	0	0	0	0
139,108	139,108	2,812	2,812				141,920	0	0	0	0
21,480,358	21,480,358	7,646	7,646				21,488,003	0	0	0	0
420,000	420,000	0	0				420,000	0	0	0	0
20	20	0	0				20	0	0	0	0
38,908,205	36,546,211	-15,199,290	-12,837,296				23,708,915	0	0	0	0
104,641,355	104,641,355	-9,891,058	-9,934,895				94,706,460	0	0	0	0
2,739,229	0	-14,795	0				0	0	0	0	0
4,749,359	4,749,359	1,567	1,567				4,750,926	0	0	0	0
6,239,249	6,239,249	5,655	5,655				6,244,905	0	0	0	0
343,707	0	-5,130	0				0	0	0	0	0
262,139	262,139	6,815	6,815				268,954	0	0	0	0
794,489	794,489	68,391	68,391				862,880	0	0	0	0
270,690	270,690	676	676				271,367	0	0	0	0
5,423,114	2,485,736	-118,309	-906,222				1,579,514	0	0	0	0
46,955	46,955	5,019	5,019				51,974	0	0	0	0
4,555,643	2,839,591	-266,592	48,544				2,888,134	0	0	0	0
106,146	106,146	54	54				106,200	0	0	0	0
579,434	0	-3,659	0				0	0	0	0	0
138,596	138,596	5,239	5,239				143,835	0	0	0	0
4,805,330	4,805,330	2,372	2,372				4,807,702	0	0	0	0
121,249,271	121,249,271	0	0				118,776,616	0	0	2,472,655	0
3,926,872	3,926,872	0	0				3,926,872	0	0	0	0
1,483,229	1,483,229	0	0				1,483,229	0	0	0	0
2,063,579	2,063,579	0	0				2,063,579	0	0	0	0
1,777,648	1,777,648	1,597	1,597				1,779,245	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,812,942	1,812,942	0	0				1,812,942	0	0	0	0
3,148,470	3,148,470	2,670	2,670				3,151,141	0	0	0	0
38,265,828	17,660,673	-3,651,961	8,404				17,669,077	0	0	0	16,944,791
196,543,167	162,367,378	18,730,279	-1,936,236				160,287,278	0	143,864	0	54,842,304
677,900,911	632,949,447	12,909,284	12,904,930				621,470,329	0	24,384,048	0	44,955,818
403,936,471	403,928,942	329,113	328,276				404,257,218	0	0	0	8,366
62,231,063	3,953,205	13,013,995	-595,469				3,357,736	0	0	0	71,887,322
194,265,625	0	1,242,366	0				0	0	0	0	195,507,991
0	0	0	0				0	0	0	0	0
153,883,990	153,883,888	79,915	79,891				153,963,779	0	0	0	126
8,990,097	8,990,097	0	0				8,990,097	0	0	0	0
0	0	2,064,760,000	2,064,760,000				2,064,760,000	0	0	0	0
923,496,856	923,496,856	-797,877	-797,877				922,698,979	0	0	0	0
79,269,389	79,269,389	62,952	62,952				79,332,341	0	0	0	0
2,048,320,460	2,048,320,460	698,119	698,119				2,049,018,579	0	0	0	0
1,340,049,598	1,340,049,598	584,805	584,805				1,340,634,403	0	0	0	0
172,850,853	172,850,853	67,921	67,921				172,918,774	0	0	0	0
2,029,281,747	2,029,281,747	1,023,527	1,023,527				2,030,305,274	0	0	0	0
25,656,370	25,656,370	23,705	23,705				25,680,075	0	0	0	0
101,029,091	101,029,091	637,402	637,402				101,666,493	0	0	0	0
33,677,979	33,677,979	12,368	12,368				33,690,347	0	0	0	0
17,628,328	17,628,328	12,459	12,459				17,640,787	0	0	0	0
2	2	0	0				2	0	0	0	0
81,576,794	81,576,794	58,484	58,484				81,635,278	0	0	0	0
40,972,312	40,972,312	0	0				40,972,312	0	0	0	0
193,374	193,374	32,304	32,304				225,678	0	0	0	0
6,028,158	0	3,814	0				0	0	0	0	6,031,972
233,740,759	233,740,759	123,185	123,185				233,863,945	0	0	0	0
915,279	915,279	0	0				915,279	0	0	0	0
1,488,334,028	1,488,334,028	922,251	922,251				1,489,256,279	0	0	0	0
289,204,975	281,996,868	5,931,124	-5,962,498				276,034,370	0	0	0	19,101,729
1,015,186,359	1,015,186,359	717,393	717,393				1,015,903,752	0	0	0	0
0	0	0	0				0	0	0	0	0
2,967,528	0	-47	0				0	0	0	0	2,967,481
0	0	7,774,807	0				0	0	0	0	7,774,807
266,400,420	0	-115,633,393	0				0	0	0	0	150,767,027
145,315,546	145,315,546	81,617	81,617				145,397,163	0	0	0	0
9,339,843	7,770,121	1,037,173	976				7,771,097	0	0	0	2,605,919
1	1	0	0				1	0	0	0	0
4,676,449	4,676,449	3,209	3,209				4,679,658	0	0	0	0
0	0	871,000,000	871,000,000				871,000,000	0	0	0	0
1,697,062,655	1,697,062,655	0	0				1,697,062,655	0	0	0	0
355,024,996	355,024,996	230,196	230,196				355,255,192	0	0	0	0
82,790,345	82,790,345	54,965	54,965				82,845,310	0	0	0	0
292,881,100	292,881,100	-120,375,190	-120,375,190				172,505,911	0	0	0	0
95,740,515	95,740,515	49,797	49,797				95,790,312	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
117,750,064	117,750,064	-305,033	-305,033				117,445,032	0	0	0	0
100,867,000	100,867,000	96,333	96,333				100,963,333	0	0	0	0
146,425,591	146,425,591	-22,757	-22,757				146,402,834	0	0	0	0
31,642,662	31,642,662	20,396	20,396				31,663,059	0	0	0	0
1,313,152,597	1,313,152,597	1,061,987	1,061,987				1,314,214,584	0	0	0	0
61,284,657	61,284,657	-1,306,328	-1,306,328				59,978,329	0	0	0	0
11,793,973	11,793,973	-304,381	-304,381				11,489,591	0	0	0	0
4,782,764	4,782,764	-74,141	-74,141				4,708,622	0	0	0	0
1,390,896	1,390,896	41	41				1,390,937	0	0	0	0
4,596,114	4,596,114	-1,702	-1,702				4,594,412	0	0	0	0
170,014,493	170,014,493	96,473	96,473				170,110,967	0	0	0	0
201,181,705	201,181,705	123,735	123,735				201,305,440	0	0	0	0
107,688,171	107,688,171	50,780	50,780				107,738,951	0	0	0	0
218,870,331	218,870,331	106,045	106,045				218,976,376	0	0	0	0
7,825,935	7,825,935	4,322	4,322				7,830,258	0	0	0	0
13,421,498	13,421,498	7,250	7,250				13,428,747	0	0	0	0
38,072,370	38,072,370	2,191	2,191				38,074,561	0	0	0	0
260,878,643	260,878,643	-385,096	-385,096				260,493,546	0	0	0	0
9,722,841	9,722,841	-118,285	-118,285				9,604,556	0	0	0	0
-4,268,000	-4,268,000	-52,988	-52,988				-4,320,987	0	0	0	0
58,483,315	58,483,315	34,013	34,013				58,517,328	0	0	0	0
6,186,091	6,186,091	7,423	7,423				6,193,513	0	0	0	0
614,942,767	614,942,767	396,662	396,662				615,339,430	0	0	0	0
155,650,274	155,650,274	68,596	68,596				155,718,870	0	0	0	0
353,959,056	353,959,056	145,768	145,768				354,104,823	0	0	0	0
28,169,351	28,169,351	17,049	17,049				28,186,400	0	0	0	0
25,302,370	25,302,370	9,507	9,507				25,311,877	0	0	0	0
26,365,220	26,365,220	18,587	18,587				26,383,807	0	0	0	0
658,480,378	658,480,378	623,431	623,431				659,103,808	0	0	0	0
0	0	198,560,000	198,560,000				198,560,000	0	0	0	0
4,040,830,000	4,040,830,000	-4,040,830,000	-4,040,830,000				0	0	0	0	0
0	0	2,078,260,000	2,078,260,000				2,078,260,000	0	0	0	0
1,054,880,000	1,054,880,000	-1,054,880,000	-1,054,880,000				0	0	0	0	0
47,735,070	47,735,070	205,005	205,005				47,940,075	0	0	0	0
227,175,497	227,175,497	482,777	482,777				227,658,275	0	0	0	0
19,205,240	19,205,240	40,814	40,814				19,246,054	0	0	0	0
9,829,902	9,829,902	42,216	42,216				9,872,118	0	0	0	0
161,798,287	161,798,287	0	0				161,798,287	0	0	0	0
76,288,583	76,288,583	0	0				76,288,583	0	0	0	0
477,301,410	477,301,410	0	0				477,301,410	0	0	0	0
146,801,755	146,801,755	0	0				146,801,755	0	0	0	0
293,504,234	293,504,234	-5,548,131	-5,548,131				287,956,104	0	0	0	0
13,079,148	13,079,148	509,383	509,383				13,588,531	0	0	0	0
176,949,624	176,949,624	0	0				176,949,624	0	0	0	0
1,139,668,405	1,139,668,405	50,014,887	50,014,887				1,189,683,292	0	0	0	0
9,724,515	9,724,515	0	0				9,724,515	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
988,912,594	988,912,594	1	1				988,912,595	0	0	0	0
242,506,491	242,506,491	0	0				242,506,491	0	0	0	0
39,615,124	39,615,124	0	0				39,615,124	0	0	0	0
36,910,256	36,910,256	0	0				36,910,256	0	0	0	0
423,267,158	423,267,158	-10,712,904	-10,712,904				412,554,253	0	0	0	0
190,714,249	190,714,249	0	0				190,714,249	0	0	0	0
200,837,016	200,837,016	0	0				200,837,016	0	0	0	0
89,951,042	89,951,042	1,687,576	1,687,576				91,638,618	0	0	0	0
5,252,172	5,252,172	0	0				5,252,172	0	0	0	0
50,609,778	0	6,177	0				0	0	0	0	50,615,955
68,621,009	68,621,009	0	0				68,621,009	0	0	0	0
214,406,800	214,406,800	0	0				214,406,800	0	0	0	0
11,675,923	11,675,923	0	0				11,675,923	0	0	0	0
99,645,633	99,645,633	0	0				99,645,633	0	0	0	0
126,744,575	126,744,575	-8,394,094	-8,394,094				118,350,481	0	0	0	0
282,575,501	282,575,501	0	0				282,575,501	0	0	0	0
453,222,382	453,222,382	0	0				453,222,382	0	0	0	0
164,199,684	164,199,684	0	0				164,199,684	0	0	0	0
16,884,504	16,884,504	0	0				16,884,504	0	0	0	0
22,633,621	22,633,621	0	0				22,633,621	0	0	0	0
212,346,758	212,346,758	-1,247,643	-1,247,643				211,099,115	0	0	0	0
161,997,907	161,997,907	0	0				161,997,907	0	0	0	0
54,028,186	54,028,186	-2,406,271	-2,406,271				51,621,914	0	0	0	0
85,327,486	85,327,486	1	1				85,327,487	0	0	0	0
40,831,902	40,831,902	0	0				40,831,902	0	0	0	0
101,730,247	101,730,247	0	0				101,730,247	0	0	0	0
13,863,058	13,863,058	0	0				13,863,058	0	0	0	0
449,017,755	449,017,755	1	1				449,017,756	0	0	0	0
57,821,229	57,821,229	0	0				57,821,229	0	0	0	0
50,958,002	50,958,002	0	0				50,958,002	0	0	0	0
189,934,540	189,933,078	194,308	194,308				190,127,386	0	0	0	1,462
1,392,462	1,392,462	0	0				1,392,462	0	0	0	0
830,928	830,928	0	0				830,928	0	0	0	0
108,681	108,681	0	0				108,681	0	0	0	0
0	0	12,840,000	12,840,000				12,840,000	0	0	0	0
43,108,055	43,108,055	0	0				43,108,055	0	0	0	0
28,137,282	28,137,282	0	0				28,137,282	0	0	0	0
247,453,444	247,453,444	0	0				247,453,444	0	0	0	0
231,330,194	231,330,194	0	0				231,330,194	0	0	0	0
6,494,432	6,494,432	0	0				6,494,432	0	0	0	0
57,838,866	57,838,866	0	0				57,838,866	0	0	0	0
29,473,004	29,473,004	0	0				29,473,004	0	0	0	0
6,682,168	6,682,168	0	0				6,682,168	0	0	0	0
707,340,148	707,340,148	0	0				707,340,148	0	0	0	0
94,368,807	94,368,807	-432,514	-432,514				32,341,062	0	0	61,595,231	0
89,801,883	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
5,545,973	5,545,973	314,971,556	314,971,556				5,769,236	0	-787,500	315,535,793	0
2,308,465,485	2,308,465,485	0	0				2,308,465,485	0	0	0	0
953,939	953,939	706	706				15,822,715	-14,868,070	0	0	0
48,878,671	0	1,333,378	0				0	0	0	0	0
5,962,500	5,962,500	0	0				5,962,500	0	0	0	0
9,164,592	9,164,592	5,009	5,009				9,169,601	0	0	0	0
58,886,105	58,886,105	35,505	35,505				58,921,610	0	0	0	0
3,542,258	3,542,258	2,775	2,775				3,545,033	0	0	0	0
523,269,604	523,269,604	-20,938,063	-20,938,063				501,544,040	0	787,500	0	0
9,418,163	9,418,163	4,954	4,954				9,423,117	0	0	0	0
24,668,628	24,668,628	11,898	11,898				24,680,526	0	0	0	0
270,004,961	270,004,961	21,458,586	21,458,586				109,361,288	0	-82,626,636	264,728,895	0
1,014	1,014	109	109				1,123	0	0	0	0
21,056	21,056	51	51				21,107	0	0	0	0
284,976,567	205,493,923	-89,671,530	-76,794,339				128,699,584	0	0	0	66,605,079
11,446,426	11,446,204	21,778,550	21,778,499				33,153,595	0	71,107	0	274
31,989,220	31,989,220	-28,985,544	-28,985,544				3,003,676	0	0	0	0
12,021,717	12,021,717	27,784	27,784				12,049,502	0	0	0	0
11	11	0	0				11	0	0	0	0
328,676,101	257,302,717	109,474,703	117,937,043				375,239,759	0	0	0	62,911,045
6,029,891	6,029,891	3,164	3,164				6,033,054	0	0	0	0
44,947,153	8,357,889	7,434	2,404				8,360,293	0	0	0	36,594,295
4,724	4,724	1	1				4,725	0	0	0	0
96,295,313	71,155,132	-25,461,915	-25,354,808				45,800,324	0	0	0	25,033,074
17,750	17,750	15	15				17,765	0	0	0	0
26,506	26,506	6,115	6,115				32,621	0	0	0	0
21	21	0	0				21	0	0	0	0
3,312,192	3,312,192	549,308	549,308				3,861,500	0	0	0	0
276,823,668	263,855,715	21,880,582	19,519,656				283,375,371	0	0	0	15,328,880
110,314,730	106,779,231	-5,265,746	-5,266,463				101,512,767	0	0	0	3,536,217
622,913,135	622,913,135	-53,666,995	-53,666,995				486,690,611	0	82,555,529	0	0
202,896,362	202,896,362	96,555	96,555				202,992,918	0	0	0	0
10,800,968,071	10,799,923,228	-348,138,691	-349,740,453				10,394,437,116	0	55,745,659	0	2,646,605
2,032,068	2,032,068	-2,545,022	-2,545,022				0	0	-512,954	0	0
392,465,911	343,916,264	-628,391	-633,258				343,283,006	0	0	0	48,554,513
28,030	28,030	-8	-8				28,022	0	0	0	0
27,646	27,646	22	22				27,668	0	0	0	0
298,938	298,938	89	89				299,027	0	0	0	0
336,315	336,315	186	186				336,500	0	0	0	0
866,060,590	866,060,590	-1,823,580	-1,823,580				864,237,010	0	0	0	0
48	48	0	0				48	0	0	0	0
713,883,690	692,280,258	-908,786	-910,951				691,369,307	0	0	0	21,605,597
35,290,770	35,290,770	-41,554	-41,554				35,249,216	0	0	0	0
223,250,510	85,499,598	483,413	469,605				85,969,203	0	0	0	137,764,720
282,466,971	201,163,734	-99,589	-107,738				201,055,996	0	0	0	81,311,386
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
68,592,178	64,875,458	-64,875,086	-64,875,458				0	0	0	0	3,717,092
73,695,057	73,695,057	64,633,352	64,633,352				138,328,409	0	0	0	0
4,864	0	587	0				0	0	0	0	5,450
34,475,785	34,475,785	13,396	13,396				34,489,181	0	0	0	0
966	966	-1	-1				965	0	0	0	0
2,013,104,732	2,013,104,732	139,701,742	139,701,742				2,152,806,475	0	0	0	0
834,537,864	834,537,864	-197,151,922	-197,151,922				637,385,942	0	0	0	0
305,966,891	305,966,891	-2,909,178	-2,909,178				303,057,713	0	0	0	0
10,220,978	0	1,025	0				0	0	0	0	10,222,003
43,555	43,555	-361	-361				43,195	0	0	0	0
11,417,789	11,417,789	-9,382	-9,382				11,408,406	0	0	0	0
1,024,182,391	1,024,182,391	3,283,399	3,283,399				1,027,465,790	0	0	0	0
24,924,620	24,924,620	3,925	3,925				24,928,545	0	0	0	0
477,260,284	307,684,963	2,072,607	2,055,609				309,740,572	0	0	0	169,592,319
938,650,715	892,190,376	45,552,456	45,547,809				937,189,082	0	549,103	0	46,464,987
1,290,977,776	1,119,079,504	-11,616,116	-11,633,346				1,107,446,158	0	0	0	171,915,502
10,559,536	1,698,481	0	0				0	0	0	1,698,481	0
3,371,584	3,371,584	0	0				3,371,584	0	0	0	0
162,965,799	162,965,799	-30,000,000	-30,000,000				81,020,695	0	51,945,104	0	0
12,500,000	12,500,000	0	0				12,500,000	0	0	0	0
7	0	1	0				0	0	0	0	8
90,589	90,589	87	87				90,676	0	0	0	0
3,319,248	3,319,248	-299	-299				3,318,949	0	0	0	0
171,455,849	0	-28,294	0				0	0	0	0	171,427,555
0	0	0	0				0	0	0	0	0
70,891,155	70,891,155	5,016,953	5,016,953				75,908,108	0	0	0	0
891,087	891,087	2,029	2,029				893,116	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
43,911	43,911	219	219				44,131	0	0	0	0
15,332,000	0	6,959	0				0	0	0	0	0
14,837,760	0	-2,777,043	0				0	0	0	0	12,060,717
3,949	3,949	1	1				3,950	0	0	0	0
341,789,219	341,789,219	-13,340,140	-13,340,140				328,449,079	0	0	0	0
2,986,466	2,986,466	0	0				2,986,466	0	0	0	0
1,276,236	1,276,236	0	0				1,276,236	0	0	0	0
30,417,765	30,417,765	0	0				30,417,765	0	0	0	0
252,660,809	252,660,809	135,781	135,781				252,796,590	0	0	0	0
7,329,448	7,329,448	0	0				7,329,448	0	0	0	0
1,836,432	1,836,432	13,196	13,196				1,849,628	0	0	0	0
20,000,003	20,000,003	0	0				20,000,003	0	0	0	0
2	2	0	0				2	0	0	0	0
64,749,141	64,749,141	-13,642	-13,642				64,735,499	0	0	0	0
3	3	0	0				3	0	0	0	0
17	17	0	0				17	0	0	0	0
214,607,101	214,607,101	67,500	67,500				214,674,601	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
853,730	853,730	2,576	2,576				856,306	0	0	0	0
31,926,056	17,395,732	347,976	341,298				17,737,030	0	0	0	14,537,002
59,931,696	0	100,774,866	0				0	0	0	0	160,706,562
1,602,530	1,602,530	0	0				1,602,530	0	0	0	0
307,439,607	307,439,607	1,777,367	1,777,367				309,216,974	0	0	0	0
555,152,998	555,152,998	12,933,941	12,933,941				568,086,939	0	0	0	0
513,168,176	513,168,176	311,840	311,840				513,480,016	0	0	0	0
75,146,502	75,146,502	1,916,559	1,916,559				77,063,061	0	0	0	0
2,270,044	2,270,044	1,415	1,415				2,271,459	0	0	0	0
35,663	35,663	0	0				35,663	0	0	0	0
1,190,365,120	1,090,285,877	-15,945,886	-15,945,885				750,232,293	0	0	324,107,699	0
296,882,294	296,882,294	-679,664	-679,664				0	0	0	296,202,630	0
1,097,567,232	1,097,567,232	-3,206,562	-3,206,562				1,094,360,670	0	0	0	0
598,189,664	598,189,664	69,497,718	69,497,718				667,687,382	0	0	0	0
1,768,826,324	1,768,826,324	22,316,090	22,316,090				1,791,142,414	0	0	0	0
196,777,852	196,777,852	-9,230,482	-9,230,482				187,547,370	0	0	0	0
23,184,284	23,184,284	-156,354	-156,354				23,027,931	0	0	0	0
16,553,447	16,553,447	-24,555	-24,555				16,528,892	0	0	0	0
7,489,215	7,489,215	-131,189	-131,189				7,358,026	0	0	0	0
298,937,237	298,937,237	0	0				298,937,237	0	0	0	0
3,066,069	3,066,069	-94,501	-94,501				2,971,567	0	0	0	0
5,420,152	5,420,152	2,956	2,956				5,423,108	0	0	0	0
17,167,960	17,167,960	-92,560	-92,560				17,075,400	0	0	0	0
19,815,911	19,815,911	-22,692	-22,692				19,793,219	0	0	0	0
256,173,649	256,173,649	-1,037,442	-1,037,442				255,136,207	0	0	0	0
109,923,091	109,923,091	-2,172,380	-2,172,380				107,750,711	0	0	0	0
247,407,513	247,407,513	162,896	162,896				247,570,409	0	0	0	0
132,708,575	132,708,575	1,217,690	1,217,690				133,926,264	0	0	0	0
5,816,836	5,816,836	1,232	1,232				5,818,068	0	0	0	0
52,231,580	52,231,580	18,990	18,990				52,250,570	0	0	0	0
185,605,402	185,605,402	-23,900	-23,900				185,581,501	0	0	0	0
4,497,389	4,497,389	-6,377	-6,377				4,491,012	0	0	0	0
390,447	390,447	18	18				390,466	0	0	0	0
675	675	23	23				699	0	0	0	0
58,021	58,021	46	46				58,066	0	0	0	0
5,174	5,174	575	575				5,748	0	0	0	0
11,161,326	11,161,326	18,031	18,031				11,179,358	0	0	0	0
9,146,538	9,146,538	2,102,987	2,102,987				11,249,525	0	0	0	0
26,543,545	26,543,545	-1,610,123	-1,610,123				24,933,422	0	0	0	0
5,334,217	5,334,217	4,527	4,527				5,338,744	0	0	0	0
15,597,133	15,597,133	0	0				15,597,133	0	0	0	0
35,660,068	35,660,068	0	0				35,660,068	0	0	0	0
0	0	4,578,285	4,578,285				4,578,285	0	0	0	0
899,483	899,483	4,475	4,475				903,958	0	0	0	0
31	31	0	0				31	0	0	0	0
1	1	0	0				1	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,890	3,890	-35	-35				3,856	0	0	0	0
67,362,167	67,362,167	36,224	36,224				67,398,391	0	0	0	0
208,997	208,997	0	0				208,997	0	0	0	0
71,155,597	71,155,597	-10,301,774	-10,301,774				60,853,823	0	0	0	0
31,191,753	31,191,753	-2,102,986	-2,102,986				29,088,767	0	0	0	0
2,977	2,977	0	0				2,977	0	0	0	0
46,228,516	46,228,516	-3,623,622	-3,623,622				42,604,893	0	0	0	0
2,144,435	2,144,435	8,957	8,957				2,153,391	0	0	0	0
217,681,726	217,681,726	-28,404,397	-28,404,397				189,277,328	0	0	0	0
99,712,535	0	38,547	0				0	0	0	0	99,751,081
828,955	828,955	-6,645	-6,645				822,310	0	0	0	0
83,054,488	83,054,488	47,156	47,156				83,101,644	0	0	0	0
4,855,691	4,855,691	-267,661	-267,661				4,588,030	0	0	0	0
2	2	0	0				2	0	0	0	0
267	267	0	0				267	0	0	0	0
96,686	96,686	-21,074	-21,074				75,612	0	0	0	0
125,622	125,622	0	0				125,622	0	0	0	0
6,671,225	6,671,225	12,353	12,353				6,683,579	0	0	0	0
34,480,660	34,480,660	30,330	30,330				34,510,991	0	0	0	0
265,320	265,320	507	507				265,827	0	0	0	0
1,231,964	1,231,964	-125	-125				1,231,840	0	0	0	0
3,892	3,892	12	12				3,904	0	0	0	0
203,460,428	203,460,428	-711,081	-711,081				202,749,346	0	0	0	0
35,109,073	35,109,068	-8,577,455	-8,577,460				26,531,608	0	0	0	10
1,279,032,609	1,279,032,609	797,811	797,811				1,279,830,421	0	0	0	0
1,203,661	1,203,661	1,185	1,185				1,204,846	0	0	0	0
33,258,676	33,258,676	0	0				33,258,676	0	0	0	0
26,127,340	26,127,340	-218,256	-218,256				25,909,084	0	0	0	0
46,640,719	46,640,719	-171,062	-171,062				46,469,657	0	0	0	0
24,488,150	24,488,150	0	0				24,488,150	0	0	0	0
665,615,631	665,615,631	63,438,399	63,438,399				729,054,030	0	0	0	0
2,870,716,285	2,870,716,285	-11,014,157	-11,014,157				2,859,702,128	0	0	0	0
312,291,418	312,291,418	103,745	103,745				312,395,163	0	0	0	0
3,371,604	3,371,604	-5,186	-5,186				3,366,418	0	0	0	0
106,179	106,179	-7	-7				106,172	0	0	0	0
42,020,631	42,020,631	0	0				42,020,631	0	0	0	0
166,434	166,434	-88	-88				166,346	0	0	0	0
485,530	485,530	23	23				485,553	0	0	0	0
23,746,270	23,746,270	3,733	3,733				23,750,003	0	0	0	0
707,382,297	707,382,297	19,310,924	19,310,924				726,693,221	0	0	0	0
0	0	0	0				0	0	0	0	0
6,630,320,166	6,630,320,166	82,546,982	82,546,982				6,712,867,148	0	0	0	0
60,856,549	60,856,549	0	0				60,856,549	0	0	0	0
151,609,332	151,609,332	157,429	157,429				151,766,762	0	0	0	0
74,392,626	74,392,626	-3,978,785	-3,978,785				70,413,841	0	0	0	0
20,417,654	20,417,654	15,425	15,425				20,433,079	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
59,767,638	59,767,638	-2,248,780	-2,248,780				57,518,858	0	0	0	0
195,466	195,466	-514	-514				194,952	0	0	0	0
29,615,372	29,615,372	-3,147,104	-3,147,104				26,468,268	0	0	0	0
64,749,949	64,749,949	-831,912	-831,912				63,918,036	0	0	0	0
3,554,138	3,554,138	-44,452	-44,452				3,509,686	0	0	0	0
2,169,506	2,169,506	482	482				2,169,988	0	0	0	0
177,008	177,008	-1,338	-1,338				175,669	0	0	0	0
452,913,328	452,913,328	19,949,235	19,949,235				472,862,562	0	0	0	0
3,531,724	3,531,724	7,711	7,711				3,539,434	0	0	0	0
31,703	31,703	-180	-180				31,523	0	0	0	0
87,606,548	87,606,548	5,704	5,704				87,612,252	0	0	0	0
-4,671,117	-4,671,117	4,671,117	4,671,117				0	0	0	0	0
503,608,951	503,608,951	6,747,754	6,747,754				510,356,705	0	0	0	0
2	2	0	0				2	0	0	0	0
39,891,746	39,891,746	-2,207,803	-2,207,803				37,683,943	0	0	0	0
72,951	72,951	70	70				73,021	0	0	0	0
50,942,684	50,942,684	-3,598,067	-3,598,067				47,344,616	0	0	0	0
1,974,939	1,974,939	-5,230	-5,230				1,969,709	0	0	0	0
206,795	206,795	98	98				206,893	0	0	0	0
11,295	11,295	8	8				11,303	0	0	0	0
195,424,272	195,424,272	17,747,942	17,747,942				213,172,214	0	0	0	0
4	4	0	0				4	0	0	0	0
15,740,253	15,740,253	21,530	21,530				15,761,783	0	0	0	0
418,737,091	418,737,091	10,195,007	10,195,007				428,932,097	0	0	0	0
4,483,865	4,483,865	3,739	3,739				4,487,604	0	0	0	0
15,771,914	15,771,914	640	640				15,772,554	0	0	0	0
3	3	0	0				3	0	0	0	0
113,701,959	113,701,959	-10,132,346	-10,132,346				103,569,613	0	0	0	0
189,357,619	189,357,619	-491,210	-491,210				188,866,409	0	0	0	0
4,355,362	4,355,362	0	0				4,355,362	0	0	0	0
2,234,642	2,234,642	-12,375	-12,375				2,222,267	0	0	0	0
46,799,447	46,799,447	-193,087	-193,087				46,606,360	0	0	0	0
361,086,514	358,904,731	37,894,937	34,226,279				245,047,608	0	148,083,402	0	5,850,441
3,046	3,046	2	2				3,047	0	0	0	0
83,229,237	83,229,237	1,542	1,542				83,230,779	0	0	0	0
1,814	1,814	0	0				1,814	0	0	0	0
0	0	453,572,082	453,572,082				453,572,082	0	0	0	0
516,693,188	516,693,188	-33,052,723	-33,052,723				483,640,466	0	0	0	0
10,769,218	10,769,218	1,003,153	1,003,153				11,772,370	0	0	0	0
15,228,514	2,777,045	-2,775,797	-2,777,045				0	0	0	0	12,452,717
53,147,832	53,147,832	-13,138	-13,138				53,134,694	0	0	0	0
245,799,071	245,799,071	-19,434,776	-19,434,776				226,364,294	0	1	0	0
533,193,709	533,193,709	-424,915,274	-424,915,274				108,278,436	0	0	0	0
291,406,460	291,406,460	4,756,717	4,756,717				296,163,177	0	0	0	0
144,396,817	144,396,817	11,850,435	11,850,435				156,247,252	0	0	0	0
135,215,095	129,502,069	-28,101	-28,674				129,473,395	0	0	0	5,713,600

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
582,012,029	578,349,832	307,944	307,577				578,657,409	0	0	0	3,662,564
133,419,947	95,626,077	2,367,355	2,363,566				97,989,643	0	0	0	37,797,659
48,173,591	48,173,591	599,491	599,491				48,773,082	0	0	0	0
125,350,923	125,350,923	-280,091	-280,091				122,922,922	0	2,147,911	0	0
395,760,615	395,760,615	70,976	70,976				395,831,591	0	0	0	0
388,987,169	388,987,169	183,805	183,805				385,570,620	0	3,600,354	0	0
53,590,822	53,590,822	-4,454,993	-4,454,993				49,135,829	0	0	0	0
2,984,031	2,984,031	27,427	27,427				3,011,458	0	0	0	0
276,939,487	276,939,487	188,370	188,370				277,127,857	0	0	0	0
117,346,840	117,346,840	304,328	304,328				117,651,168	0	0	0	0
12,504	12,504	0	0				12,504	0	0	0	0
101,827,084	101,827,084	-303,187	-303,187				101,523,897	0	0	0	0
353,805,339	353,805,339	-1,133,570	-1,133,570				352,671,769	0	0	0	0
39,278,991	39,278,991	8,621	8,621				39,287,612	0	0	0	0
17,171,201	17,171,201	-4,142	-4,142				17,167,059	0	0	0	0
122,854,364	122,854,364	-201,840	-201,840				122,652,524	0	0	0	0
371,661,334	371,661,334	-185,295	-185,295				371,476,039	0	0	0	0
24,220,212	24,220,212	-115,243	-115,243				24,104,969	0	0	0	0
904	904	0	0				904	0	0	0	0
6,273,550	6,273,550	-4,483,067	-4,483,067				1,790,483	0	0	0	0
3,403	3,403	0	0				3,403	0	0	0	0
5,415,881	5,415,881	17,949,949	17,949,949				23,365,830	0	0	0	0
100	100	0	0				100	0	0	0	0
128,538,389	128,538,389	81,553	81,553				128,619,942	0	0	0	0
21,186,411	21,186,411	-110,395	-110,395				21,076,016	0	0	0	0
231,303,842	126,873,546	-38,493,046	-38,478,689				88,394,857	0	0	0	104,415,940
41,223,090	41,223,090	-169,670	-169,670				41,053,420	0	0	0	0
0	0	0	0				0	0	0	0	0
155,787,789	126,490,215	-997,553	-1,000,489				125,489,726	0	0	0	29,300,511
103	103	0	0				103	0	0	0	0
93,228,125	93,228,125	1,414,861	1,414,861				94,642,986	0	0	0	0
37,761,968	37,761,968	18,069	18,069				37,780,037	0	0	0	0
20,785,055	20,785,055	-3,685,600	-3,685,600				17,084,568	0	14,887	0	0
134,015,604	134,015,604	-2,610,918	-2,610,918				131,404,686	0	0	0	0
7,535	7,535	837	837				8,372	0	0	0	0
1,689,003	1,689,003	2,551	2,551				1,691,554	0	0	0	0
11	11	0	0				11	0	0	0	0
650,370	650,370	4,779	4,779				655,149	0	0	0	0
200	200	0	0				200	0	0	0	0
2,149,762	2,149,762	-257,197	-257,197				1,892,565	0	0	0	0
206,916	206,916	-1,465	-1,465				205,451	0	0	0	0
7,079,856	7,079,856	15	15				7,079,871	0	0	0	0
49,670,493	49,670,493	-1,257	-1,257				49,669,236	0	0	0	0
0	0	0	0				0	0	0	0	0
1,513,595,804	1,508,321,191	-48,773,578	-48,775,156				1,459,546,035	0	0	0	5,276,191
10,087,086	10,087,086	-24,562	-24,562				10,062,525	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
131,158,283	95,708,218	-3,997,519	-4,001,073				91,707,146	0	0	0	35,453,618
481,302	481,302	24,339	24,339				505,641	0	0	0	0
36,055,896	16,662,269	15,948,025	-16,662,269				0	0	0	0	52,003,921
18,026,390	18,026,390	-21,642	-21,642				18,004,749	0	0	0	0
18,583,562	18,583,562	-25,574	-25,574				18,557,988	0	0	0	0
52,068,365	52,068,365	-97,730	-97,730				51,970,635	0	0	0	0
362,609,248	350,220,641	3,115,471	-894,512				348,553,598	0	772,531	0	16,398,590
0	0	0	0				0	0	0	0	0
730,359,678	730,359,678	8,131,626	8,131,626				738,491,304	0	0	0	0
33,471,222	33,471,222	-149,234	-149,234				33,321,988	0	0	0	0
9,553	9,553	1	1				9,554	0	0	0	0
238,375,355	238,375,355	-144,569	-144,569				238,230,787	0	0	0	0
1,114,747,578	708,390,228	-636,053,055	-636,093,787				72,296,441	0	0	0	406,398,082
36,636	36,636	421	421				37,057	0	0	0	0
217,670	217,670	197	197				217,867	0	0	0	0
3,412,866	3,412,866	4,608	4,608				3,417,474	0	0	0	0
125,843,221	125,843,221	-65,447,306	-65,447,306				60,395,916	0	0	0	0
3,091,133	3,091,133	-152,164	-152,164				2,938,969	0	0	0	0
33,140,977	33,140,977	-12,797,071	-12,797,071				20,343,906	0	0	0	0
145,350,462	145,350,462	-837,502	-837,502				144,512,960	0	0	0	0
1,339,205,342	1,339,205,342	-84,464,026	-84,464,026				1,254,741,316	0	0	0	0
1,854,031	1,854,031	-742	-742				1,853,289	0	0	0	0
1,313,306,851	1,313,306,851	-547,883,806	-547,883,806				765,423,045	0	0	0	0
47,044,218	47,044,218	3,254,488	3,254,488				50,298,706	0	0	0	0
715,464,000	715,464,000	-418,149,696	-418,149,696				297,314,304	0	0	0	0
2,529,505	2,529,505	901	901				2,530,406	0	0	0	0
8,674,929	8,674,929	1,812	1,812				8,676,741	0	0	0	0
3,635,111,246	3,635,111,246	-1,379,575,878	-1,379,575,878				2,255,535,367	0	0	0	0
230,114	230,114	-325	-325				229,789	0	0	0	0
51	51	0	0				51	0	0	0	0
116,573	116,573	127	127				116,700	0	0	0	0
1,500,000	1,500,000	0	0				1,500,000	0	0	0	0
171,316,027	171,316,027	103,039	103,039				171,419,066	0	0	0	0
301,298	0	159	0				0	0	0	0	301,457
298,697,521	0	143,744	0				0	0	0	0	298,841,265
10,064,295	10,064,295	8,024	8,024				10,072,319	0	0	0	0
23,656,105	0	13,043	0				0	0	0	0	23,669,148
1,920,030	0	1,330	0				0	0	0	0	1,921,359
122,208,906	122,208,906	-2,267,126	-2,267,125				119,941,781	0	0	0	0
413,482	413,482	210	210				413,692	0	0	0	0
4,595,802	4,595,802	2,337	2,337				4,598,139	0	0	0	0
1,207,258	0	963	0				0	0	0	0	1,208,220
24,615,038	24,615,038	13,536	13,536				24,628,574	0	0	0	0
667,842,883	667,842,883	4,773,844	4,773,845				672,616,728	0	0	0	0
3,678,968	0	2,744	0				0	0	0	0	3,681,712
8,768,838	8,768,838	0	0				8,768,838	0	0	0	0

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1	1	0	0				1	0	0	0	0
2	2	0	0				2	0	0	0	0
21	21	0	0				21	0	0	0	0
5,427,349	5,427,349	-13,052	-13,052				5,414,297	0	0	0	0
600,000,000	600,000,000	0	0				600,000,000	0	0	0	0
699,788	699,788	0	0				699,788	0	0	0	0
305,621,232	305,621,232	0	0				305,621,232	0	0	0	0
1	1	0	0				1	0	0	0	0
53,769,689	53,769,689	58,033	58,033				53,827,723	0	0	0	0
12,628,003	12,628,003	-353,229	-353,229				12,274,773	0	0	0	0
4,667,235	4,667,235	-272,645	-272,645				4,394,590	0	0	0	0
2	2	0	0				2	0	0	0	0
0	0	0	0				0	0	0	0	0
17,949,558	17,949,558	-2,250,859	-2,250,859				24,185,066	-8,486,367	0	0	0
27,178,259	27,178,259	-26,251,753	-26,251,753				926,506	0	0	0	0
1,824,976,072	1,813,635,101	17,939,999	21,179,623				1,834,808,746	0	5,978	0	8,101,347
-160,036	-160,036	172,394	172,394				12,358	0	0	0	0
28,449,608	27,990,424	38,402	37,972				28,028,396	0	0	0	459,614
6,327,078	6,327,078	2,851	2,851				6,329,929	0	0	0	0
976,071	976,071	-245	-245				975,825	0	0	0	0
0	0	0	0				0	0	0	0	0
76,212,798	76,212,798	-12,728,328	-12,728,328				0	0	0	63,484,470	0
20,409,622	0	372,495	0				0	0	0	0	20,782,118
32,601,565	32,601,565	0	0				32,601,565	0	0	0	0
0	0	0	0				0	0	0	0	0
163,679,765	163,679,765	224,078	224,078				163,903,843	0	0	0	0
423,795	423,795	-423,795	-423,795				0	0	0	0	0
2,202,120	2,202,120	0	0				2,202,120	0	0	0	0
18,478,746	18,478,496	-12,881,312	-12,897,163				23,055,814	-17,474,481	0	0	16,102
0	0	0	0				0	0	0	0	0
254,478,568	223,736,009	-206,000,205	-206,045,303				224,372,476	-206,681,770	0	0	30,787,657
551,954,180	151,769,248	-86,952,502	-37,840,541				113,928,707	0	0	0	351,072,971
111,439,167	3,908,631	-6,506,156	3,442,888				7,351,519	0	0	0	97,581,492
2,561,113,421	1,137,532,058	6,715,204	-4,076,233				1,066,803,493	0	0	66,652,332	1,434,372,800
607,368,120	245,125,333	-11,870,352	-12,397,894				441,422,976	-208,695,537	0	0	362,770,329
6,549,103,924	3,101,185,062	103,836,418	74,473,515				3,175,658,578	0	0	0	3,477,281,764
8,537,589	0	-4,244,421	0				0	0	0	0	4,293,167
1,583,494,268	1,021,602,394	4,040,655	3,223,651				1,287,004,896	-262,178,851	0	0	562,708,878
6,328,784,478	2,691,068,277	-89,648,423	-103,422,904				2,587,645,373	0	0	0	3,651,490,682
0	0	0	0				0	0	0	0	0
290,064,057	212,089,768	-7,381,535	-3,516,075				208,573,693	0	0	0	74,108,829
276,614,305	126,824,758	-33,060,550	2,968,176				129,792,934	0	0	0	113,760,821
108,545,830	17,177,051	-4,126,437	50,548				17,227,599	0	0	0	87,191,794
72,957,663	72,957,663	-11,637,425	-11,637,425				0	0	0	61,320,238	0
0	0	0	0				0	0	0	0	-3,125,069,682
-376,962,173	-376,962,173	-315,123	-315,123				-377,277,296	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
57,250,539	57,250,539	405,178	405,178				57,655,718	0	0	0	0
-20,409,622	0	-372,495	0				0	0	0	0	-20,782,118
13,320,756	13,320,756	96	96				13,410,514	-89,663	0	0	0
219,430,858	219,430,858	-7,659,493	-7,659,493				341,804,006	-130,032,641	0	0	0
0	0	227,633,042	227,633,042				0	0	0	227,633,042	0
2,496,991	2,496,991	3,018	3,018				12,209,588	-9,709,579	0	0	0
180,879,335	172,319,420	-5,892,916	-5,940,444				166,378,976	0	0	0	8,607,443
16,895,271	8,512,210	101,015	50,955				8,563,165	0	0	0	8,433,122
63,205,014	63,205,014	204,304	204,304				63,409,318	0	0	0	0
404,633,785	391,505,782	-1,196,448	-1,212,945				390,292,837	0	0	0	13,144,501
149,769,275	71,125,036	-824,702	-1,594,509				69,530,527	0	0	0	79,414,046
41,754,255	0	-190,020	0				0	0	0	0	41,564,235
15,528,031	0	2,090	0				0	0	0	0	15,530,121
0	0	0	0				0	0	0	0	0
22,959	22,959	70,001	70,001				92,960	0	0	0	0
34,768	34,768	31	31				34,799	0	0	0	0
0	0	0	0				0	0	0	0	-21,577,812
427,404,543	427,404,543	0	0				427,404,543	0	0	0	0
-26,046,527	-26,046,527	249,978	249,978				-25,796,549	0	0	0	0
154,059,324	148,973,876	-66,467	-74,448				148,899,428	0	0	0	5,093,429
0	0	0	0				0	0	0	0	0
7,615,928	7,615,928	-20,394	-20,394				30,254,946	-22,659,412	0	0	0
21,197,411	18,500,578	996,277	994,339				29,484,707	-9,989,790	0	0	2,698,771
9,042,947	9,042,947	60,136	60,136				9,103,083	0	0	0	0
46	46	0	0				46	0	0	0	0
6,074,803	6,074,803	13,001	13,001				6,087,803	0	0	0	0
2,576,887	2,576,887	2,888	2,888				2,579,775	0	0	0	0
8	8	0	0				8	0	0	0	0
5,062,184	5,062,184	11,120	11,120				5,073,304	0	0	0	0
0	0	5,099,787	5,099,787				0	0	0	5,099,787	0
107,228,643	92,578,163	-40,389,835	-40,495,154				165,428,975	-113,345,965	0	0	14,755,799
49,652,472	39,099,792	-4,574,757	-9,653,012				41,662,980	-17,202,210	4,986,010	0	15,630,936
351,639	351,639	938	938				352,577	0	0	0	0
71,014,348	44,403,695	3,962,454	3,726,393				49,065,979	-935,891	0	0	26,846,714
11,184,412	11,184,412	-6,100,658	-6,100,658				11,114,448	-6,030,694	0	0	0
57,416,605	57,416,605	21,947	21,947				57,438,551	0	0	0	0
4,942,787	4,942,787	17,718	17,718				4,960,505	0	0	0	0
597,103	0	-262,151	0				0	0	0	0	334,952
506,400	506,400	240	240				506,640	0	0	0	0
28,236,258	28,236,258	5,625	5,625				28,241,883	0	0	0	0
51,055,849	45,265,994	-2,584,082	206,151				45,472,145	0	0	0	2,999,622
1,161,743	1,161,743	1,562	1,562				1,478,140	-314,835	0	0	0
33,113	33,113	7	7				368,370	-335,250	0	0	0
483,313	483,313	266	266				483,579	0	0	0	0
11,136,168	11,136,168	5,014	5,014				11,141,182	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
3,142,033	3,142,033	26,256,462	26,256,462				29,398,495	0	0	0	0
31,221,453	31,221,453	0	0				31,221,453	0	0	0	0
20,000,000	20,000,000	0	0				20,000,000	0	0	0	0
1,908,564	1,908,564	1,070	1,070				1,909,635	0	0	0	0
30,598,231	30,598,231	57,786	57,786				30,656,017	0	0	0	0
150,211,788	150,211,788	30,319,716	30,319,716				150,076,081	0	0	30,455,423	0
113,082,107	98,534,627	11,234,392	11,228,339				210,528,174	-100,765,208	0	0	14,553,533
26,971,938	26,971,938	12,492,586	12,492,586				50,935,668	-21,466,189	9,995,044	0	0
61,793,215	28,362,007	197,597	90,962				62,970,370	-34,517,401	0	0	33,537,843
50,918,998	48,279,415	5,302,726	5,314,956				70,398,918	-16,804,547	0	0	2,627,353
49,999	49,999	0	0				49,999	0	0	0	0
8,556,981	8,556,981	2,960	2,960				8,559,941	0	0	0	0
131,188,383	80,322,123	1,386,963	1,346,055				107,906,116	-28,488,671	1,066,187	1,184,547	50,907,168
59,435,412	47,875,022	-1,006,582	-1,014,455				52,669,619	-5,809,052	0	0	11,568,263
141,488	141,488	0	0				141,488	0	0	0	0
28,167,621	28,167,621	-27,472	-27,472				28,140,149	0	0	0	0
147,623	147,623	51	51				147,674	0	0	0	0
257,469,322	257,469,322	14,132,494	14,132,494				271,601,816	0	0	0	0
1,143,878	1,143,878	-649	-649				1,143,229	0	0	0	0
46,786	46,786	16	16				46,802	0	0	0	0
128,996,760	128,996,760	2,703,555	2,703,555				131,700,315	0	0	0	0
21,668	21,668	14,482	14,482				0	0	0	36,150	0
740,889	740,889	-5,376	-5,376				0	0	0	735,513	0
1,568,139	1,568,139	115,576	115,576				0	0	0	1,683,715	0
36,269	36,269	-301	-301				0	0	0	35,968	0
111,729	111,729	-111,729	-111,729				0	0	0	0	0
8,211,802	8,211,802	-52,395	-52,395				8,159,407	0	0	0	0
13,135,258	13,135,258	8,376	8,376				13,143,633	0	0	0	0
3	3	0	0				3	0	0	0	0
15	15	0	0				15	0	0	0	0
6,440,591	6,440,591	3,799	3,799				6,444,391	0	0	0	0
166,003,905	166,003,905	-653,652	-653,652				165,350,252	0	0	0	0
35,916,860	35,916,860	-59,535	-59,535				35,857,325	0	0	0	0
2,275,813	2,275,813	-1,000,351	-1,000,351				0	0	0	1,275,462	0
1,370,319	1,370,319	1,845,096	1,845,096				0	0	0	3,215,415	0
1,151,733	1,151,733	72,977	72,977				0	0	0	1,224,710	0
4,793,705	4,793,705	-2,101	-2,101				4,791,604	0	0	0	0
610	610	1	1				0	0	0	610	0
26,046,527	26,046,527	-249,978	-249,978				25,796,549	0	0	0	0
0	0	0	0				0	0	0	0	0
156,819,315	156,819,315	178,617	178,617				156,997,932	0	0	0	0
278,614	278,614	5,381	5,381				0	0	0	283,995	0
17,977,877	17,977,877	67,903	67,903				18,045,780	0	0	0	0
44,020,875	44,020,875	749,139	749,139				41,348,618	0	0	3,421,395	0
1,644,644	1,644,644	445,849	445,849				411,632	0	0	1,678,861	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
15,403,590	15,403,590	17,324	17,324				7,415,427	0	0	8,005,486	0
12,385,742	12,385,742	-53,354	-53,354				2,747,990	0	0	9,584,399	0
4,260,594	4,260,594	1,664	1,664				0	0	0	4,262,259	0
204,654	204,654	-2,059	-2,059				0	0	0	202,595	0
49,077,348	49,077,348	826,981	826,981				49,904,330	0	0	0	0
218	218	0	0				218	0	0	0	0
144,000	144,000	0	0				144,000	0	0	0	0
777,409	777,409	36,446	36,446				813,854	0	0	0	0
61,366,425	61,366,425	-2,122,050	-2,122,050				59,244,375	0	0	0	0
22,097,564	22,097,564	113,219	113,219				22,210,783	0	0	0	0
102,450,730	102,450,730	200,629	200,629				95,955,890	0	6,695,469	0	0
33,473,229	33,473,229	42,902,729	42,902,729				76,375,958	0	0	0	0
32,701,165	32,701,165	-8,219	-8,219				32,692,946	0	0	0	0
152,781,383	152,781,383	109,224	109,224				152,890,607	0	0	0	0
11,138,201	11,138,201	-1,442,295	-1,442,295				9,695,905	0	0	0	0
303,796,832	303,796,832	1,653,201	1,653,201				305,450,033	0	0	0	0
838,145	838,145	213,240	213,240				1,051,385	0	0	0	0
7,204,101	7,204,101	-479,125	-479,125				6,724,976	0	0	0	0
23,934,560	23,934,560	-19,992	-19,992				23,914,567	0	0	0	0
5,073,499	5,073,499	68,416	68,416				5,141,915	0	0	0	0
1,576,420	1,576,420	-23,977	-23,977				1,552,443	0	0	0	0
33,139,533	33,139,533	65,164	65,164				33,204,697	0	0	0	0
2,188	2,188	0	0				2,188	0	0	0	0
2,353,814	2,353,814	2,203	2,203				2,356,017	0	0	0	0
9	9	0	0				9	0	0	0	0
2,248,639	2,248,639	0	0				2,248,639	0	0	0	0
996,753	996,753	0	0				996,753	0	0	0	0
21	21	0	0				21	0	0	0	0
245,609,564	245,609,564	-900,354	-900,354				244,709,210	0	0	0	0
7,799,302	7,799,302	0	0				7,799,302	0	0	0	0
70	70	0	0				70	0	0	0	0
2,362,273	2,362,273	1,733	1,733				2,364,006	0	0	0	0
3,141	3,141	1	1				3,143	0	0	0	0
5	5	0	0				5	0	0	0	0
4	4	0	0				4	0	0	0	0
1,489,167	1,489,167	5,625	5,625				1,494,792	0	0	0	0
17,537,026	17,537,026	0	0				17,537,026	0	0	0	0
3,581,916	3,581,916	-1,570	-1,570				3,580,347	0	0	0	0
55,582	55,582	0	0				55,582	0	0	0	0
4,618,579	4,618,579	2,209	2,209				9,309,305	-4,688,516	0	0	0
546,536,723	546,536,723	972,726,997	972,726,997				1,519,263,720	0	0	0	0
3,701,327,607	3,701,327,607	25,393,704	25,393,704				3,726,721,311	0	0	0	0
55,223	55,223	-877	-877				54,346	0	0	0	0
40,500,917	40,500,917	-230,731	-230,731				40,270,186	0	0	0	0
872,654,179	872,654,179	436,617	436,617				873,090,796	0	0	0	0
23,677,075	23,677,075	71,667,302	71,667,302				95,344,377	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
216,330	216,330	262	262				216,593	0	0	0	0
62,064,923	62,064,923	75,136	75,136				62,140,059	0	0	0	0
29,112,716	29,112,716	35,244	35,244				29,147,960	0	0	0	0
92,100,562	92,100,562	5,623,905	5,623,905				97,724,466	0	0	0	0
657,707	657,707	-146,656	-146,656				511,051	0	0	0	0
494,604	494,604	599	599				495,203	0	0	0	0
-206,314,099	-206,314,099	-420,719,022	-420,719,022				-627,033,122	0	0	0	0
25,064,145	25,064,145	3,475,660	3,475,660				28,539,804	0	0	0	0
23,634,287	23,634,287	-1,638,723	-1,638,723				21,995,565	0	0	0	0
93,912,867	93,912,867	4,133,509	4,133,509				98,046,376	0	0	0	0
2,555,330	2,555,330	17,663	17,663				2,572,992	0	0	0	0
447,749	447,749	0	0				447,749	0	0	0	0
142,837,602	142,837,602	0	0				142,837,602	0	0	0	0
17,504,266	17,504,266	152,634	152,634				17,656,900	0	0	0	0
18,737,381	18,737,381	-18,737,381	-18,737,381				0	0	0	0	0
9,325,928	9,325,928	11,290	11,290				9,337,218	0	0	0	0
63,443,606	63,443,606	-14,963,433	-14,963,433				48,480,173	0	0	0	0
-8,830,342	-8,830,342	10,983	10,983				-8,819,358	0	0	0	0
295,987	295,987	0	0				295,987	0	0	0	0
20,158,468	20,158,468	0	0				20,158,468	0	0	0	0
28,647,898	28,647,898	0	0				28,647,898	0	0	0	0
29,517,183	29,517,183	0	0				29,517,183	0	0	0	0
31,807,352	31,807,352	254,501	254,501				32,061,853	0	0	0	0
-157,244,330	-157,244,330	-7,382,498	-7,382,498				-164,626,827	0	0	0	0
3,644,468	3,644,468	-815,132	-815,132				2,829,336	0	0	0	0
32,165,447	32,165,447	17,266	17,266				32,182,713	0	0	0	0
263,694,989	263,694,989	334,370	334,370				264,029,359	0	0	0	0
152,188,550	152,188,550	140,173	140,173				152,328,723	0	0	0	0
301,835,906	301,835,905	497,519	497,520				302,333,425	0	0	0	0
18,480,500	18,480,500	11,608	11,608				18,492,108	0	0	0	0
0	0	0	0				0	0	0	0	0
407,163,521	407,163,522	141,568	141,567				407,305,089	0	0	0	0
61,575,972	61,575,972	291,708	291,708				61,867,680	0	0	0	0
-1,538	-1,538	11,476	11,476				9,938	0	0	0	0
30,503,896	30,503,896	15,428,489	15,428,489				45,932,386	0	0	0	0
4,116,029	4,116,029	2,397	2,397				4,118,427	0	0	0	0
26,961,662	26,961,662	31,474	31,474				26,993,136	0	0	0	0
82,886,298	82,886,298	3,434,380	3,434,380				86,320,678	0	0	0	0
4,484,669	4,484,669	5,235	5,235				4,489,904	0	0	0	0
26,768,457	26,768,457	13,559,469	13,559,469				40,327,926	0	0	0	0
1,006,737	1,006,737	-1,006,737	-1,006,737				0	0	0	0	0
51,364,161	51,364,161	1,133,310	1,133,310				52,497,470	0	0	0	0
58,035,476	58,035,476	27,232,547	27,232,547				85,268,023	0	0	0	0
30,246,374	30,246,374	667,363	667,363				30,913,737	0	0	0	0
256,542,317	256,542,317	0	0				256,542,317	0	0	0	0
1,780,898	1,780,898	-9,399	-9,399				1,771,499	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,396,290,647	1,396,290,647	-6,644,082	-6,644,082				1,389,646,565	0	0	0	0
433,717	433,717	150	150				433,867	0	0	0	0
69,729,059	69,729,059	253,360,305	253,360,305				323,089,364	0	0	0	0
229,470,451	229,470,451	1,135,919	1,135,919				230,606,370	0	0	0	0
501,790,014	501,790,015	2,916,986	2,916,986				501,969,644	0	0	2,737,356	0
141,079,877	141,079,877	-52,202,384	-52,202,384				88,877,492	0	0	0	0
513,263,301	513,263,301	621,358	621,358				513,884,659	0	0	0	0
0	0	11,534,762	11,534,762				11,534,762	0	0	0	0
0	0	0	0				0	0	0	0	0
215,872,394	215,872,394	680,305	680,305				216,552,699	0	0	0	0
51,609,000	51,609,000	-4,962,883	-4,962,883				46,646,118	0	0	0	0
-1,103,712	-1,103,712	811,200	811,200				-292,512	0	0	0	0
43,512,773	43,512,773	86,868	86,868				43,599,641	0	0	0	0
80,367,960	80,367,960	45,976,801	45,976,801				126,344,761	0	0	0	0
175,956,211	175,956,211	0	0				3,752,942	0	0	172,203,269	0
2,949,111	2,949,111	2,790	2,790				49,198,329	-46,246,428	0	0	0
429,140,680	418,442,722	-517,380	-543,858				521,049,469	-108,287,456	19,925	5,116,926	10,724,436
16,133,994	0	146,059	0				0	0	0	0	16,280,052
22,168,848	22,168,848	94,600	94,600				22,263,448	0	0	0	0
6	6	2	2				8	0	0	0	0
493,231	493,231	48,244	48,244				553,519	-12,044	0	0	0
36,315,448	36,315,448	87,053	87,053				69,063,118	-32,660,617	0	0	0
187,440,992	187,440,992	-101,092,511	-101,092,511				224,904,015	-138,555,534	0	0	0
990,462	990,462	-20,256	-20,256				16,170,108	-15,199,902	0	0	0
469,053	469,053	-53	-53				469,000	0	0	0	0
285,844,085	285,844,085	796,800	796,800				286,640,885	0	0	0	0
2,230,217	2,230,217	5,781	5,781				2,235,998	0	0	0	0
-25,615,777	-25,615,777	-92,413	-92,413				-25,708,190	0	0	0	0
-677,203,068	-654,521,126	5,361,659	-1,117,590				-655,626,761	0	-11,955	0	-16,202,693
1,501,678,281	1,501,678,281	0	0				1,501,678,281	0	0	0	0
866,547,811	866,547,811	27,966,052	27,966,052				894,513,863	0	0	0	0
69,601,917	69,601,917	-21,903,721	-21,903,721				79,969,356	-32,271,160	0	0	0
8,832,150	8,832,150	-78,320	-78,320				10,084,072	-1,330,242	0	0	0
53,188,225	53,188,225	2,002,693	2,002,693				55,190,918	0	0	0	0
15,913,382	4,942,097	-10,955,944	15,342				4,957,439	0	0	0	0
74,449,480	74,449,480	263,407	263,407				107,772,785	-33,059,898	0	0	0
1,019,303,615	1,019,303,615	2,738,197	2,738,197				1,022,041,811	0	0	0	0
38,287,938	38,287,938	105,009	105,009				38,392,947	0	0	0	0
119,574,940	119,574,940	128,315	128,315				119,703,255	0	0	0	0
104,919,153	104,919,153	287,024	287,024				105,206,177	0	0	0	0
20,294,219	20,294,219	47,064	47,064				20,341,283	0	0	0	0
16,328,727	16,328,727	19,906,205	19,906,205				29,572,588	-13,312,183	0	19,974,527	0
40,573,257	31,310,400	-18,773,183	-9,510,326				21,800,074	0	0	0	0
86,105,776	86,105,776	-285,386	-285,386				86,810,599	-1,225,760	235,551	0	0
2,860,000	2,860,000	0	0				2,860,000	0	0	0	0
21,469,431	21,469,431	94,845	94,845				21,564,277	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
4,920,224	4,920,224	12,269	12,269				4,932,492	0	0	0	0
47,963,150	47,963,150	280,027	280,027				48,243,176	0	0	0	0
170,195,729	170,195,729	-594,434	-594,434				169,601,294	0	0	0	0
0	0	0	0				0	0	0	0	0
8,580,317	8,580,317	924,785	924,785				9,505,102	0	0	0	0
8,248,904	8,248,904	44,693	44,693				8,293,596	0	0	0	0
11,646,446	11,646,446	-8,891	-8,891				11,637,555	0	0	0	0
25,322,717	25,322,717	69,679	69,679				25,392,396	0	0	0	0
191	191	0	0				191	0	0	0	0
3,282,413	3,282,413	7,762	7,762				3,290,175	0	0	0	0
792,000,000	0	0	0				0	0	0	0	0
4,393,885	4,393,885	9,338	9,338				4,403,223	0	0	0	0
82,122,768	82,122,768	407,743	407,743				82,530,512	0	0	0	0
75,885,177	36,587,272	27,524,473	27,087,867				28,932,097	0	442,953	34,300,089	39,734,512
940,153	0	3,040	0				0	0	0	0	943,193
32,891,669	30,114,473	124,445	110,212				30,224,685	0	0	0	2,791,429
106,879,898	106,879,898	-18,009,078	-18,009,078				88,870,820	0	0	0	0
89,081,986	89,081,986	951,922	951,922				150,604,885	-60,570,977	0	0	0
2,053,083	2,053,083	3,840	3,840				2,056,922	0	0	0	0
81,418,309	38,267,717	27,864,683	125,484				43,083,498	-4,690,297	0	0	70,889,791
55,961	55,961	0	0				55,961	0	0	0	0
1	1	0	0				0	0	1	0	0
461,993	461,993	131	131				462,124	0	0	0	0
17,239,165	17,239,165	0	0				17,239,165	0	0	0	0
0	0	0	0				0	0	0	0	0
6,711	0	-716	0				0	0	0	0	0
418,093,329	284,575,235	-158,510	0				284,575,235	0	0	0	133,359,584
1,217,431,651	1,217,431,642	-11,968,712	-11,968,712				1,203,503,194	-1,233,232	3,192,968	0	9
186,075,554	184,793,355	1,074,839	1,074,839				185,881,497	-13,303	0	0	1,282,199
6,775,676	6,775,676	14,378	14,378				6,790,054	0	0	0	0
51,865,709	0	153,926	0				0	0	0	0	52,019,635
0	0	0	0				0	0	0	0	0
0	0	-397,940,161	-304,662,440				-304,662,440	0	0	0	-93,277,721
8,426,167	8,426,167	79,145,338	79,145,338				8,416,661	0	0	79,154,844	0
2,439,809	2,439,809	-17,380	-17,380				2,422,429	0	0	0	0
2,705,187	2,705,187	-4,336	-4,336				2,700,851	0	0	0	0
81,182,093	81,182,093	-4,916,572	-4,916,572				76,265,521	0	0	0	0
38,800,298	38,800,298	2,067,056	2,067,056				40,867,354	0	0	0	0
10,595,573	10,595,573	-3,706	-3,706				10,591,867	0	0	0	0
28,940,996	28,940,996	909,406	909,406				29,850,402	0	0	0	0
6,834,357	6,834,357	112,112	112,112				6,946,470	0	0	0	0
14,397,527	14,397,527	117,802	117,802				14,515,328	0	0	0	0
491,608,530	491,608,530	-10,010,941	-10,010,941				481,597,589	0	0	0	0
11,715,721	11,715,721	-368,176	-368,176				11,347,545	0	0	0	0
3,914,693	3,914,693	-50,335	-50,335				3,627,358	0	237,000	0	0
9,313,046	9,313,046	3,222	3,222				9,316,268	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
6,057,005	6,057,005	46,271	46,271				6,103,276	0	0	0	0
11,789,731	11,789,731	-143,998	-143,998				11,645,733	0	0	0	0
14,506,001	14,506,001	30,827	30,827				14,536,828	0	0	0	0
14,362,163	14,362,163	254,455	254,455				14,616,618	0	0	0	0
18,320,524	18,320,524	0	0				18,320,524	0	0	0	0
19,070,710	19,070,710	-97,855	-97,855				18,972,855	0	0	0	0
18,724,012	18,724,012	-1,163,613	-1,163,613				17,560,399	0	0	0	0
6,343,541	6,343,541	253,612	253,612				6,597,153	0	0	0	0
304,459,033	142,768,088	166,639,061	166,093,545				310,459,118	-180,879,635	7,057,938	172,224,213	162,236,460
224,001,977	198,095,231	-123,114,432	-123,346,473				435,699,250	-360,950,492	0	0	26,138,787
356,347,902	80,118,994	1,642,911	900,939				357,773,177	-276,753,244	0	0	276,970,880
23,552,450	23,552,450	-16,459,270	-19,390,455				0	0	4,161,994	0	2,931,186
0	0	0	0				0	0	0	0	0
240,137,052	65,602,140	135,729,952	141,358,825				206,960,964	0	0	0	168,906,040
307,163,330	117,302,062	-55,813,496	-60,862,259				56,439,803	0	0	0	194,910,030
301,118,990	116,765,438	31,876,067	-14,758,663				102,006,775	0	0	0	230,988,282
490,775,059	151,254,383	-99,571,554	-98,307,387				52,946,996	0	0	0	338,256,510
82,693,180	43,167,526	2,668,699	-525,886				42,641,640	0	0	0	42,720,239
-21,188,730	-21,188,730	18,116,555	18,116,555				0	0	-3,072,175	0	0
2,021	1,162	4	2				1,165	0	0	0	861
614,134,978	395,687,412	99,588,412	75,514,586				367,729,641	-135,624,928	0	239,097,285	242,521,392
909,295,020	627,055,564	-308,788,182	-351,673,714				503,588,115	-228,206,265	0	0	325,124,988
725,799,655	478,018,270	-156,251,443	-154,114,800				404,704,489	-80,801,019	0	0	245,644,741
130,774,438	0	338,382	0				0	0	0	0	131,112,820
1,409,458,137	569,594,173	-44,597,786	24,013,151				805,530,242	-211,944,177	21,259	0	771,253,027
64,204,483	64,204,483	-30,921,274	-63,180,968				1,801,682	-778,166	0	0	32,259,694
8,015,857	4,382,180	-3,852,944	-219,267				33,787,696	-29,624,783	0	0	0
0	0	43,982,961	43,982,961				497,145,893	-453,162,932	0	0	0
801,054,849	353,866,659	-201,199,700	-198,042,133				625,919,532	-478,178,798	8,083,792	0	444,030,623
2,531,277,437	1,357,863,948	-732,775,361	-701,217,939				1,121,196,646	-464,550,637	0	0	1,141,856,068
394,161,310	257,915,814	-164,964,691	-164,507,602				254,283,801	-160,875,589	0	0	135,788,407
358,433	110,508	2,494	763				111,272	0	0	0	249,656
465,662,482	216,054,639	-176,431,707	-177,694,642				519,650,164	-481,290,167	0	0	250,870,779
195,497,671	91,908,674	-43,071,957	-26,042,272				85,158,674	-21,065,041	1,772,769	0	86,559,312
33,876,795	23,169,205	-2,155,879	-2,200,531				340,231,881	-319,263,207	0	0	10,752,242
607,002,817	398,080,096	-130,215,628	-150,980,543				354,706,212	-107,606,659	0	0	229,687,636
550	284	1	1				285	0	0	0	266
20,215,725	20,215,725	0	0				20,215,725	0	0	0	0
466,404,361	212,673,554	-52,229,382	-3,426,972				212,814,237	-3,567,655	0	0	204,928,397
1,727	979	21	-7				971	0	0	0	777
1,036,613,464	556,753,891	66,733,880	-9,301,437				528,969,345	-23,561,046	0	42,044,155	555,894,890
303,452,856	246,031,719	-114,807,784	-93,821,888				170,100,492	-17,890,661	0	0	36,435,241
1,486,402,650	710,589,408	9,925,775	4,944,332				715,533,740	0	0	0	780,794,686
1,009,640,330	672,333,239	70,232,025	138,742,894				811,076,134	0	0	0	268,796,221
19,811,429	19,811,429	0	0				19,811,429	0	0	0	0
73,719,566	73,719,566	426,125	426,125				74,145,691	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	21,279	0				0	0	0	0	21,279
17,165,418	17,158,866	67,710	50,827				17,209,692	0	0	0	23,435
149,717,696	0	54,652	0				0	0	0	0	149,772,348
52,670,233	52,670,233	34,000	34,000				52,704,233	0	0	0	0
30,343,758	30,343,758	925,985	925,985				31,269,743	0	0	0	0
8,370,661	8,370,661	0	0				8,370,661	0	0	0	0
713,271	713,271	1,679	1,679				714,950	0	0	0	0
0	0	0	0				0	0	0	0	0
3,685,128	3,685,128	11,092,064	11,092,064				3,616,895	0	0	11,160,297	0
3,263,052	3,263,052	-60,418	-60,418				3,202,634	0	0	0	0
1,126,034	1,126,034	-20,849	-20,849				1,105,184	0	0	0	0
45,491,892	45,491,892	167,994	167,994				51,213,144	-5,553,257	0	0	0
1,669,216	1,669,216	-30,907	-30,907				1,638,310	0	0	0	0
318,916	318,916	-511	-511				318,404	0	0	0	0
487,782	487,782	-8,045	-8,045				479,737	0	0	0	0
49,153,591	49,153,591	-195,712	-195,712				48,957,879	0	0	0	0
116,917,198	116,917,198	0	0				3,954,401	0	0	112,962,797	0
133,474,906	133,474,906	-58,974,867	-58,974,867				144,010,467	-69,510,428	0	0	0
400,903,943	400,903,943	42,100,649	20,871,909				405,837,812	-4,912,667	20,850,707	0	21,228,739
0	0	36,139,299	36,139,299				0	0	0	36,139,299	0
557,442,756	287,024,672	268,137,340	-3,576,180				283,448,492	0	0	0	542,131,603
629,569,375	306,895,743	4,374,276	3,792,029				310,687,773	0	0	0	323,255,878
1,267,848	1,267,848	941,370	941,370				2,340,832	-131,614	0	0	0
671,846,702	331,596,454	60,933,472	45,723,945				447,394,504	-272,602,454	0	202,528,349	355,459,775
5,779,441,820	1,669,778,909	-778,127,285	-863,720,447				3,950,872,762	-3,144,814,299	0	0	4,195,256,072
179,429,035	169,727,624	-52,562,449	-52,600,617				1,410,659,567	-1,293,532,560	0	0	9,739,579
126,331,472	96,461,329	6,149	0				96,461,329	0	0	0	29,876,292
143,389,925	143,389,925	8,764,191	8,764,191				170,007,251	-24,354,737	700,000	5,801,602	0
107,690	107,690	10,094	10,094				117,784	0	0	0	0
166,188,290	102,099,163	-295,345	-517,284				155,445,447	-53,863,568	0	0	64,311,067
1,800,436	1,800,436	0	0				1,800,436	0	0	0	0
615,927,391	222,886,300	39,743,472	36,113,077				258,999,377	0	0	0	396,671,486
26,235,870	0	-9,558,028	0				0	0	0	0	16,677,842
141,420,145	23,377,043	-470,543	124,772				120,188,099	-96,686,283	0	0	117,447,786
1,665,325	1,665,325	104,950	104,950				1,770,275	0	0	0	0
13,927,614	13,927,614	41,338	41,338				13,968,952	0	0	0	0
2,486,087,043	2,486,087,043	0	0				2,486,087,043	0	0	0	0
1,401,692,849	1,401,692,849	0	0				1,401,692,849	0	0	0	0
44,991,891	5,914,688	-39,076,045	0				5,914,688	0	0	0	1,158
6,677,889	6,677,889	207,233	207,233				108,607,220	-101,722,098	0	0	0
122,884,564	118,791,945	-3,226,916	282,264				122,141,133	-3,066,923	0	0	583,438
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
357,185,480	80,641,233	-99,018,044	-50,822,359				30,350,285	-531,412	0	0	228,348,563
687,924,728	482,957,978	169,415,900	-64,734,795				443,191,394	-24,968,212	0	0	439,117,446
259,775,056	51,938,762	-5,378,275	-12,472,784				51,354,092	-11,888,114	0	0	214,930,804

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
381,067,868	0	10,144,578	0				0	0	0	0	391,212,446
299,892,162	299,892,162	0	0				299,892,162	0	0	0	0
3,225,925	3,225,925	-3,225,925	-3,225,925				0	0	0	0	0
588,479	588,479	122,441	122,441				2,788,895	-2,077,975	0	0	0
48,662,018	48,662,018	0	0				48,662,018	0	0	0	0
797,909	797,909	3,405	3,405				801,314	0	0	0	0
1,469,765	1,469,765	12,367	12,367				1,482,132	0	0	0	0
3,863,340	3,863,340	2,391,453	2,391,453				3,865,028	0	2,389,765	0	0
0	0	0	0				0	0	0	0	0
0	0	814,528	814,528				0	0	0	814,528	0
0	0	0	0				0	0	0	0	0
1,230,786	717,954	4,000	2,310				720,263	0	0	0	514,522
96,991,475	22,654,779	-3,476,297	-160,088				91,231,204	-68,736,513	0	0	71,020,487
287,434,532	200,014,357	-17,688,640	-8,876,394				295,207,848	-104,069,886	0	0	78,607,930
26,314,580	4,373,166	-1,363,150	227,224				33,667,706	-29,067,316	0	0	20,351,041
2,109,803	1,611,179	-308,083	-214,638				22,605,832	-21,209,290	0	0	405,178
5,629,253	5,629,253	57,028	57,028				5,686,281	0	0	0	0
34,745,472	2,037,427	6,451,983	6,359,764				30,643,129	-22,245,938	0	0	32,800,263
4,305	4,305	298	298				4,603	0	0	0	0
1,436,518	1,436,518	3,617	3,617				1,440,135	0	0	0	0
4,171,936	4,073,493	-2,827,372	-2,827,432				5,669,334	-4,423,272	0	0	98,502
18,290,497	4,178,724	-565,612	-686,499				4,698,981	-1,206,756	0	0	14,232,661
20,537,197	869,304	243,598	22,180				7,972,657	-7,081,174	0	0	19,889,311
241,244,230	64,139,915	19,812,589	19,421,703				143,017,062	-83,730,149	24,274,705	0	177,495,201
21,804,269	768,620	5,365,872	17,844				12,778,382	-11,991,918	0	0	26,383,678
10,396,733	2,193,514	105,535	39,173				16,021,513	-13,788,827	0	0	8,269,582
51,737,365	10,690,839	1,707,464	-474,097				44,568,700	-34,712,165	360,207	0	43,228,087
69,911	69,911	1,018	1,018				70,929	0	0	0	0
9,423,345	991,887	104,625	9,562				1,401,697	-400,247	0	0	8,526,520
135,770,632	44,529,328	3,354,638	4,678,720				93,663,369	-49,771,829	5,316,508	0	89,917,221
908,182	908,182	1,930	1,930				910,112	0	0	0	0
132,879,882	20,624,286	-13,777,720	-7,278,466				133,893,726	-120,547,905	0	0	105,756,341
19,313,008	2,203,749	90,682	6,064				2,209,812	0	0	0	17,193,878
13,092,791	11,959,179	6,068,194	6,094,101				39,133,526	-21,080,246	0	0	1,107,705
30,006,014	5,403,258	10,656,368	13,739,238				22,397,629	-3,255,133	0	0	21,519,886
1,546,662	535,397	6,552,107	6,895,174				8,954,097	-1,523,526	0	0	668,199
101,346,878	15,688,989	-19,127,974	8,672,657				38,747,667	-14,386,021	0	0	57,857,259
4,726,116	15,270	30,545	476				229,368	-213,621	0	0	4,740,914
120,966	120,966	-1,086	-1,086				119,880	0	0	0	0
128,421,691	128,421,691	0	0				128,421,691	0	0	0	0
638,346	638,346	0	0				638,346	0	0	0	0
6,437,341	328,236	-2,286,921	1,107				5,489,044	-5,159,701	0	0	3,821,078
1,624,535	1,624,535	-951,608	-951,608				11,215,462	-10,542,535	0	0	0
136,174,882	104,245,085	90,912,758	93,351,371				197,596,456	0	0	0	29,491,183
5,980,296	5,980,296	33,631,288	33,631,288				5,981,190	0	0	33,630,394	0
183,342,581	183,342,581	-137,769,530	-137,769,530				45,573,051	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
32,978,509	32,978,509	75,184	75,184				106,450,701	-73,397,008	0	0	0
26,344,448	26,344,448	-2,355,615	-2,355,615				163,845,719	-154,008,396	14,151,510	0	0
16,974,664	16,974,664	43,036	43,036				17,017,700	0	0	0	0
10,592,204	10,592,204	0	0				10,592,204	0	0	0	0
8,537,834	8,537,834	0	0				8,537,834	0	0	0	0
11,350,494	11,350,494	-590,586	-590,586				10,759,908	0	0	0	0
11,156,058	11,047,500	3,863	0				0	0	11,047,500	0	112,421
186,227,109	103,008,832	-9,584,359	-13,940,491				100,940,904	-13,587,422	1,714,859	0	87,574,409
215,144,956	148,739,733	14,578,760	20,610,504				153,219,080	-5,173,104	3,193,888	18,110,373	60,373,480
1,645,352	1,294,257	1,843	892				1,295,149	0	0	0	352,046
44,389,219	44,389,219	210,883	210,883				44,600,102	0	0	0	0
79,639,513	79,626,519	3,307,504	2,062,066				80,035,939	0	1,652,647	0	1,258,431
12,467,384	12,467,384	-2,267	-2,267				12,465,117	0	0	0	0
478,930	478,930	2,891	2,891				481,821	0	0	0	0
15,458,129	12,663,327	-2,763,822	30,980				12,694,307	0	0	0	0
7,804,971	7,804,971	21,339	21,339				7,826,310	0	0	0	0
34,529,889	31,593,705	-144,712	-163,141				31,430,564	0	0	0	2,954,613
5,549,756	5,549,756	11,794	11,794				5,561,550	0	0	0	0
3,943,666	3,943,666	18,903	18,903				3,962,568	0	0	0	0
2	2	0	0				2	0	0	0	0
3,192	3,192	7	7				3,199	0	0	0	0
5,274,050	5,274,050	-70,212	-70,212				5,203,838	0	0	0	0
348,295	348,295	948	948				349,243	0	0	0	0
36,327,086	36,308,451	24,578	24,499				36,332,950	0	0	0	18,714
1,062	1,062	2	2				1,064	0	0	0	0
159,466,976	159,466,976	300,100	300,100				159,767,076	0	0	0	0
743,902,160	743,900,317	200,937,329	200,937,325				944,837,642	0	0	0	1,847
20,658,524	20,658,524	-51,916	-51,916				20,606,608	0	0	0	0
26,437,924	26,437,924	42,175	42,175				26,480,099	0	0	0	0
602,119,501	602,119,501	-2,079,381	-2,079,381				600,040,120	0	0	0	0
2,910,001	2,910,001	6,183	6,183				2,916,184	0	0	0	0
3,340,795	3,340,795	7,100	7,100				3,347,895	0	0	0	0
11,592,961	11,592,961	33,166	33,166				11,626,127	0	0	0	0
4,084,130	4,084,130	11,217	11,217				4,095,347	0	0	0	0
18,270,842	18,270,842	48,841	48,841				18,319,683	0	0	0	0
528,141,797	528,140,532	-6,235,853	-6,235,858				521,904,674	0	0	0	1,271
71,397,591	71,397,591	-2,594,063	-2,594,063				68,803,528	0	0	0	0
60,527,455	28,302,900	-678,198	-727,194				33,696,085	-16,890,469	10,770,090	0	32,273,551
24,545,341	10,048,261	132,913	39,560				17,250,151	-7,162,330	0	0	14,590,433
31,665,517	23,450,039	-4,952,106	-9,134,801				37,417,675	-27,749,209	4,646,772	0	12,398,172
585,606,765	311,083,658	5,643,551	11,086,548				702,547,325	-380,377,119	0	0	269,080,110
10,376,714	100,000	4,361,718	4,356,685				4,356,685	0	100,000	0	10,281,747
75,628,475	74,098,350	625,073	631,332				74,729,682	0	0	0	1,523,866
172,716,982	136,689,946	-59,852,132	-49,544,631				91,309,166	-4,163,851	0	0	25,719,536
32,761,505	32,761,505	39,979	39,979				32,801,484	0	0	0	0
23,409,177	23,409,177	71,156	71,156				23,480,333	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
40,804,276	39,886,988	29,046	29,046				39,916,034	0	0	0	917,289
25,144,999	15,492,831	-3,731,587	-942,776				14,550,055	0	0	0	6,863,357
85,560,014	85,560,014	-4,537,008	-4,537,008				85,236,902	-4,213,896	0	0	0
12,657,370	12,657,370	16,457	16,457				12,673,826	0	0	0	0
0	0	0	0				0	0	0	0	0
12,514,115	12,514,115	31,930	31,930				12,546,045	0	0	0	0
-4,145,138	-4,145,138	1,360	1,360				-4,143,777	0	0	0	0
584,781,722	584,781,722	735,824,582	735,824,582				1,295,299,025	-2,921,276	0	28,228,555	0
46,789	46,789	99	99				46,888	0	0	0	0
72,037,344	72,037,344	-19,869,575	-19,869,575				291,261,198	-239,093,429	0	0	0
1,534,771	1,534,771	3,270	3,270				1,538,041	0	0	0	0
690,441,126	690,441,126	66,311,624	66,311,624				756,752,750	0	0	0	0
21,239,336	21,239,336	53,309	53,309				21,292,645	0	0	0	0
24,433,463	24,433,463	117,439	117,439				24,550,902	0	0	0	0
791,241,135	791,241,133	2,589,587	2,589,587				793,830,720	0	0	0	2
866,681,929	866,681,929	-136,673,209	-136,673,209				730,008,721	0	0	0	0
86,487,554	86,487,554	208,988	208,988				86,696,542	0	0	0	0
45,992,667	45,992,667	115,783	115,783				46,108,450	0	0	0	0
73,942,725	73,942,725	349,385	349,385				74,292,110	0	0	0	0
-327,065	-327,065	327,065	327,065				0	0	0	0	0
6,167,339	6,155,348	16,770	16,745				6,172,092	0	0	0	12,017
1,062,653,471	1,062,653,471	2,739,466	2,739,466				1,065,392,937	0	0	0	0
-246,957	-246,957	-525	-525				-247,482	0	0	0	0
6,502,797,765	6,502,797,765	22,228,845	22,228,845				6,525,026,610	0	0	0	0
8,134,883	8,134,883	40,889	40,889				8,175,772	0	0	0	0
1,349,382	1,349,382	5,758	5,758				1,355,140	0	0	0	0
1,696,889	1,696,889	4,405	4,405				1,701,294	0	0	0	0
4,445,429	4,445,429	11,829	11,829				4,457,258	0	0	0	0
3,641,376,942	3,641,376,942	13,615,916	13,615,916				3,654,992,858	0	0	0	0
-13,636,507	-13,636,507	-28,979	-28,979				-13,665,486	0	0	0	0
-1,072,618	-1,072,618	-9,902	-9,902				-1,082,520	0	0	0	0
73,052,922	72,835,569	161,457	160,530				72,996,099	0	0	0	218,281
53,308,080	53,307,528	148,689	148,687				53,456,214	0	0	0	555
631,657	631,657	1,273	1,273				632,930	0	0	0	0
481,515,103	481,515,103	2,054,745	2,054,745				0	0	483,569,848	0	0
4,794,299	4,794,299	10,191	10,191				4,804,489	0	0	0	0
10,008,016	10,008,016	21,268	21,268				10,029,285	0	0	0	0
-39,796	-39,796	29	29				-39,767	0	0	0	0
3,106,730	3,106,730	6,602	6,602				3,113,332	0	0	0	0
900,774,609	900,774,609	109,051,981	109,051,981				1,009,826,590	0	0	0	0
95,678,763	46,558,526	408,285	198,677				46,757,203	0	0	0	49,329,846
-2,575,823	-2,575,823	-5,431	-5,431				-2,581,254	0	0	0	0
393,949,222	393,949,222	1,655,983	1,655,983				395,605,205	0	0	0	0
25,386,771	25,386,771	53,950	53,950				25,440,721	0	0	0	0
23	23	0	0				23	0	0	0	0
1,068,203,114	1,068,203,114	1,907,041	1,907,041				1,070,110,156	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
24,541,903	24,510,070	65,936	65,869				24,575,938	0	0	0	31,901
73,584,359	73,584,359	189,916	189,916				73,774,276	0	0	0	0
-1,632,047	-1,632,047	-6,964	-6,964				-1,639,011	0	0	0	0
60,648,425	60,648,425	128,886	128,886				60,777,311	0	0	0	0
8,733,104	8,733,104	44,588	44,588				8,777,692	0	0	0	0
4,670,713	4,670,713	14,489	14,489				4,685,202	0	0	0	0
18,251,921	18,251,921	37,057	37,057				18,288,978	0	0	0	0
4,192,754	4,192,754	20,172	20,172				4,212,926	0	0	0	0
7,555,002	7,555,002	16,055	16,055				7,571,058	0	0	0	0
-4,037,786	-4,037,786	-17,230	-17,230				-4,055,016	0	0	0	0
268,456,327	268,456,327	713,132	713,132				269,169,458	0	0	0	0
10,522,049	10,522,049	10,890	10,890				10,532,939	0	0	0	0
82,544,717	82,544,717	-27,906,661	-27,906,661				54,638,056	0	0	0	0
1,059,112,500	1,059,112,500	-988,354,950	-988,354,950				0	0	70,757,550	0	0
3,220	3,220	0	0				0	0	3,220	0	0
13,127	13,127	-13,127	-13,127				0	0	0	0	0
369,074,819	369,074,819	784,331	784,331				369,859,150	0	0	0	0
130,113,011	130,113,011	555,225	555,225				0	0	0	130,668,236	0
2,037,760,612	2,037,760,612	3,613,787	3,613,787				1,312,613,127	0	0	728,761,272	0
14,122	14,122	30	30				14,152	0	0	0	0
116,937,521	116,937,521	-21,281,173	-21,281,173				231,365,619	-135,709,271	0	0	0
53,516,036	53,516,036	185,567	185,567				96,780,891	-43,079,288	0	0	0
1,380,428,590	1,380,428,590	61,426,753	61,426,753				1,351,361,099	0	0	90,494,243	0
135,193,899	135,193,899	-30,728,322	-30,728,322				326,837,657	-228,193,034	5,820,954	0	0
513,279	513,279	2,585	2,585				515,865	0	0	0	0
1,022,244,276	1,022,244,276	7,050,582	7,050,582				1,029,294,858	0	0	0	0
556,631,528	556,631,528	2,709,650	2,709,650				559,341,177	0	0	0	0
2,843,553,852	2,843,553,852	13,865,751	13,865,751				2,857,419,603	0	0	0	0
74,518,085	74,518,085	161,406	161,406				74,679,491	0	0	0	0
83,345,756	83,345,756	20,617,754	20,617,754				103,963,510	0	0	0	0
0	0	0	0				0	0	0	0	0
187,517,273	187,517,273	800,183	800,183				188,317,456	0	0	0	0
64,605,837	64,605,837	137,296	137,296				64,743,133	0	0	0	0
847,290	847,290	1,801	1,801				849,091	0	0	0	0
1,930,444	1,930,444	4,102	4,102				1,934,547	0	0	0	0
6,041,356	6,041,356	25,780	25,780				6,067,135	0	0	0	0
749,664,372	749,664,372	3,391,375	3,391,375				753,055,747	0	0	0	0
135	135	1	1				136	0	0	0	0
8,064,500	8,064,500	80,104	80,104				8,144,604	0	0	0	0
53,512,482	53,512,482	171,593	171,593				53,684,075	0	0	0	0
769,403,920	769,403,920	849,195	849,195				770,253,115	0	0	0	0
-51,747,889	-51,747,889	-109,971	-109,971				-51,857,860	0	0	0	0
23,538,391	23,538,391	100,444	100,444				23,638,835	0	0	0	0
54,626,313	54,626,313	148,452	148,452				54,774,765	0	0	0	0
15,009,421	15,009,421	-520,184	-520,184				14,489,237	0	0	0	0
5,008,830	5,008,830	10,644	10,644				5,019,475	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
172,679,542	172,679,542	366,966	366,966				173,046,508	0	0	0	0
74,447,458	74,447,458	158,210	158,210				74,605,668	0	0	0	0
70,608	70,608	150	150				70,758	0	0	0	0
28,540,018	28,540,018	60,651	60,651				28,600,670	0	0	0	0
82,544,726	82,544,726	-27,906,661	-27,906,661				54,638,065	0	0	0	0
24,859,131	24,859,131	-2,314,075	-2,314,075				22,545,056	0	0	0	0
40,800,975	40,800,975	-563,084	-563,084				40,237,891	0	0	0	0
118,301,445	118,301,445	251,406	251,406				118,552,851	0	0	0	0
44,565,082	44,565,082	94,707	94,707				44,659,789	0	0	0	0
300,000	300,000	0	0				0	0	0	300,000	0
2,132,568	2,132,568	0	0				0	0	0	2,132,568	0
3,568,874	3,568,874	0	0				0	0	0	3,568,874	0
60,000	60,000	0	0				0	0	0	60,000	0
7,776,146	7,776,146	0	0				0	0	0	7,776,146	0
3,571,237	3,571,237	0	0				0	0	0	3,571,237	0
3,625,617	3,625,617	0	0				0	0	0	3,625,617	0
961,497	961,497	0	0				0	0	0	961,497	0
9,484,161	9,484,161	0	0				0	0	0	9,484,161	0
1,584,238	1,584,238	0	0				0	0	0	1,584,238	0
8,306,300	8,306,300	0	0				0	0	0	8,306,300	0
47,955,431	47,955,431	0	0				40,208,064	0	0	7,747,367	0
31,130,670	31,130,670	712,135	712,135				31,842,805	0	0	0	0
1,875,065	1,875,065	0	0				0	0	0	1,875,065	0
6,603,638	6,603,638	1,022	1,022				6,604,659	0	0	0	0
25,238,594	25,238,594	21,308	21,308				25,259,902	0	0	0	0
2,415,000,000	2,415,000,000	0	0				2,415,000,000	0	0	0	0
24,895,033	24,895,033	154,256	154,256				25,049,289	0	0	0	0
209,054,158	209,054,158	4,536,375	4,536,375				213,590,533	0	0	0	0
175,933,995	113,354,319	-2,611,856	-2,551,810				110,802,509	0	0	0	0
50,723,479	50,723,479	-11,771,691	-11,771,691				38,951,788	0	0	0	0
63,733,124	63,733,124	68,458,984	68,458,984				132,192,108	0	0	0	0
6,329,449	6,329,449	5,775	5,775				6,335,224	0	0	0	0
10,015,952	10,015,952	0	0				10,015,952	0	0	0	0
772,906,624	772,906,624	-2,000,000	-2,000,000				0	0	0	770,906,624	0
73,493,234	73,493,234	4,425,119	4,425,119				0	0	0	77,918,353	0
120,983,984	120,983,984	-1,811,441	-1,811,441				119,172,543	0	0	0	0
0	0	286,813	0				0	0	0	0	0
2,071,967	2,016,574	-186,307	-130,914				0	0	699,677	1,185,983	0
2,849,401,108	0	0	0				0	0	0	0	0
8,169,239	8,169,239	1,850,816	1,850,816				0	0	3,706,977	6,313,078	0
410,996	410,996	0	0				410,996	0	0	0	0
132,636,615	0	0	0				0	0	0	0	0
1,107,386	1,107,386	0	0				0	0	0	1,107,386	0
2,086,667	2,086,667	-124,167	-124,167				1,962,500	0	0	0	0
41,667	41,667	0	0				0	0	0	41,667	0
258,333	258,333	0	0				0	0	0	258,333	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
74,356	74,356	0	0				0	0	0	74,356	0
1,108,661	1,108,661	0	0				0	0	0	1,108,661	0
1,099,102	1,099,102	0	0				0	0	0	1,099,102	0
41,634,205	41,634,205	0	0				0	0	0	41,634,205	0
288,668	288,668	0	0				0	0	0	288,668	0
104,307,335	77,648,935	0	0				0	0	0	77,648,935	26,658,400
95,883,595	95,883,595	0	0				18,219,666	0	0	77,663,929	0
1,336,087,778	1,336,087,778	0	0				468,922,796	0	0	867,164,982	0
466,628	466,628	-466,628	-466,628				0	0	0	0	0
350,000	350,000	0	0				0	0	0	350,000	0
19,485,112	19,485,112	0	0				0	0	0	19,485,112	0
19,313	0	8,647	9,835				9,835	0	0	0	0
32,103,636	0	0	0				0	0	0	0	0
2	2	0	0				2	0	0	0	0
0	0	-7,256	-7,256				-7,256	0	0	0	0
240	0	-238	0				0	0	0	0	0
0	0	-6,977	-6,977				-6,977	0	0	0	0
8,967,339	8,967,339	0	0				0	0	0	8,967,339	0
5,096	0	2	0				0	0	0	0	0
953	953	-107,793	-107,793				-106,840	0	0	0	0
2,289	2,289	0	0				0	0	0	2,289	0
48,513,084	48,513,084	-18,486,202	-18,486,202				30,026,882	0	0	0	0
1,683,080,822	1,683,080,822	-1,423,835,375	-1,423,835,375				259,245,447	0	0	0	0
364,888,972	364,888,972	243,591	243,591				365,132,562	0	0	0	0
-1,856,830	-1,856,830	199,079	199,079				-1,657,752	0	0	0	0
291,457	291,457	-33,202	-33,202				258,255	0	0	0	0
556,951	556,951	-59,034	-59,034				497,916	0	0	0	0
559,725	559,725	-61,281	-61,281				498,444	0	0	0	0
92,825	92,825	-9,839	-9,839				82,986	0	0	0	0
547,821	547,821	-67,351	-67,351				480,469	0	0	0	0
214,275,668	214,275,668	0	0				214,275,668	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
26,015,010	26,015,010	23,334	23,334				26,038,344	0	0	0	0
93,238,324	93,238,324	-991,663	-991,663				92,246,661	0	0	0	0
704,275,186	704,275,186	44,591,070	44,591,070				748,866,256	0	0	0	0
2,325	2,325	0	0				0	0	0	2,325	0
277,771,844	277,771,844	13,974,429	13,974,429				291,746,273	0	0	0	0
1,447,082,054	1,296,453,011	-1,206,359,345	-1,055,730,302				240,722,709	0	0	0	0
0	0	0	0				0	0	0	0	0
948,357,717	948,357,717	201,622,469	201,622,469				1,149,980,186	0	0	0	0
251,468,114	251,468,114	350,033,616	298,480,583				549,948,697	0	0	0	0
0	0	1,385,629,988	1,284,149,396				1,284,149,396	0	0	0	0
1,130,179	795,611	-1,118,573	-795,611				0	0	0	0	0
33,662	0	-196	0				0	0	0	0	0
76,554	13	-48,186	-1				12	0	0	0	0
31,748,123	31,748,123	165,772	165,772				31,913,895	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
14,284,314	14,284,314	619,511	619,511				14,903,826	0	0	0	0
163,220,727	163,220,727	-117,972	-117,972				163,102,754	0	0	0	0
4,940,497	4,940,497	15,001	15,001				4,955,498	0	0	0	0
442,111,252	442,111,252	758,908	758,908				442,870,159	0	0	0	0
118,705,569	118,705,569	89,678	89,678				118,795,248	0	0	0	0
1,077,132	1,077,132	769	769				1,077,901	0	0	0	0
25,570,000	25,570,000	0	0				25,570,000	0	0	0	0
56,900,500	56,900,500	0	0				56,900,500	0	0	0	0
84,401,492	84,401,492	-547,675	-547,675				83,853,817	0	0	0	0
51,795,000	51,795,000	0	0				51,795,000	0	0	0	0
8,464,470	8,464,470	36,120	36,120				8,500,590	0	0	0	0
37,379,360	37,379,360	0	0				0	0	0	37,379,360	0
88,164,324	88,164,324	0	0				0	0	0	88,164,324	0
265,517,626	265,517,626	0	0				0	0	0	265,517,626	0
8,741,808	8,741,808	136,889	136,889				723,437	0	8,155,259	0	0
173,824	173,824	742	742				174,566	0	0	0	0
0	0	2,405,757	2,405,757				0	0	2,405,757	0	0
198,666	198,666	272,916	272,916				471,583	0	0	0	0
323	3	-320	0				3	0	0	0	0
417	417	2	2				419	0	0	0	0
4,522,276	4,522,276	9,610	9,610				4,531,886	0	0	0	0
185,083,785	185,083,785	0	0				185,083,785	0	0	0	0
4,469	4,469	10	10				4,479	0	0	0	0
72,381,732	72,381,732	190,121	190,121				72,571,852	0	0	0	0
17,651,875	17,651,875	37,513	37,513				17,689,388	0	0	0	0
87,967,104	87,967,104	260,390	260,390				88,227,494	0	0	0	0
56,366,010	56,366,010	119,785	119,785				56,485,795	0	0	0	0
0	0	0	0				0	0	0	0	0
16,122,136,633	13,914,256,017	-208,919,652	-208,919,652				633,193,383	0	0	13,072,142,982	1,000,000,000
-133,990,886	-133,990,886	-8,212,163	-8,212,163				0	0	-142,203,049	0	0
6,312,241	0	-217,967	0				0	0	0	0	6,094,274
13,914,925	0	63,818	0				0	0	0	0	0
8	0	0	0				0	0	0	0	0
474	474	0	0				474	0	0	0	0
2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000				0	0	0	0	0
100,446	0	41	0				0	0	0	0	100,487
129,548,755	129,548,755	7,334,374	7,334,374				0	0	136,883,130	0	0
370,090,939	0	-23,982,597	0				0	0	0	0	0
818,345,321	0	-818,345,321	0				0	0	0	0	0
32,157,099	0	155,419	0				0	0	0	0	32,312,518
2,417,297	2,417,297	877,789	877,789				5	0	3,295,081	0	0
621,791,156	0	-621,791,156	0				0	0	0	0	0
12,104,238	12,104,238	55,813	55,813				0	0	0	12,160,051	0
2,024,839	2,024,839	0	0				0	0	2,024,839	0	0
65,710,809	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
16,423,916	16,423,916	244,487	244,487				16,668,403	0	0	0	0
599,807	599,807	2,560	2,560				602,366	0	0	0	0
18	0	2	0				0	0	0	0	20
20,818,140	20,818,140	-17,845,534	-17,845,534				0	0	2,972,606	0	0
0	0	3,115,878	3,115,878				3,115,878	0	0	0	0
6,452,410	6,452,410	0	0				0	0	6,452,410	0	0
3,130,496	0	1,304	0				0	0	0	0	3,131,800
0	0	92,295	0				0	0	0	0	92,295
4,855,418	4,855,418	82,105,427	82,105,427				86,960,846	0	0	0	0
50,789,757	50,789,757	-38,874	-38,874				50,750,883	0	0	0	0
0	0	10,004,860	0				0	0	0	0	10,004,860
0	0	193,081	0				0	0	0	0	193,081
295,201,316	0	-76,992,592	0				0	0	0	0	218,208,724
377,674,181	0	14,796,975	0				0	0	0	0	392,471,156
0	0	1,180,898	0				0	0	0	0	0
53	53	-2	-2				0	0	52	0	0
15,927	15,927	81,774	81,774				0	0	97,701	0	0
98,511	98,511	-17,543	-17,543				0	0	80,969	0	0
0	0	0	0				0	0	0	0	0
40,426,038	35,839	0	0				0	0	0	35,839	0
35,632,126	35,632,126	-385,131	-385,131				35,246,996	0	0	0	0
6,969,164	6,969,164	-71,865	-71,865				6,897,299	0	0	0	0
164,970,070	164,970,070	-1,691,504	-1,691,504				163,278,566	0	0	0	0
3,409,072	3,409,072	2,816	2,816				3,411,888	0	0	0	0
112,568,493	112,568,493	-975,554	-975,554				111,592,939	0	0	0	0
7,205,778	7,205,778	-12,939	-12,939				7,192,839	0	0	0	0
116,247,649	116,247,649	12,289,146	12,289,146				128,536,795	0	0	0	0
28,334,637	28,334,637	164,141	164,141				28,498,779	0	0	0	0
85,844,930	85,844,930	-39,658,854	-39,658,854				46,186,076	0	0	0	0
92,407,463	92,407,463	-26,137,276	-26,137,276				66,270,187	0	0	0	0
10,611,361	10,611,361	-116,698	-116,698				10,494,663	0	0	0	0
38,417,405	38,417,405	-143,975	-143,975				38,273,430	0	0	0	0
110,382,652	110,382,652	-18,485,489	-18,485,489				91,897,163	0	0	0	0
63,641,496	63,641,496	-536,040	-536,040				63,105,456	0	0	0	0
140,414,261	140,414,261	-93,861	-93,861				140,320,400	0	0	0	0
50,678,562	50,678,562	-709,899	-709,899				49,968,663	0	0	0	0
10,671,248	10,671,248	5,793	5,793				10,677,040	0	0	0	0
35,267,635	35,267,635	16,096,690	16,096,690				51,364,325	0	0	0	0
24,206,897	24,206,897	-136,394	-136,394				24,070,503	0	0	0	0
96,214,750	96,214,750	-568,790	-568,790				95,645,960	0	0	0	0
285,514,084	285,514,084	-44,367,640	-44,367,640				241,146,444	0	0	0	0
2	2	0	0				2	0	0	0	0
14,818,125	14,818,125	-51,300	-51,300				14,766,825	0	0	0	0
46,499,280	46,499,280	-81,120	-81,120				46,418,160	0	0	0	0
11,677,433	11,677,433	-109,846	-109,846				11,567,588	0	0	0	0
95,445,054	95,445,054	-493,600	-493,600				94,951,454	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
31,665,973	31,665,973	-510,458	-510,458				31,155,515	0	0	0	0
34,480,442	34,480,442	-39,584	-39,584				34,440,858	0	0	0	0
0	0	0	0				0	0	0	0	0
66,350,986	66,350,986	-658,737	-658,737				65,692,249	0	0	0	0
18,324,822	18,324,822	-1,849,553	-1,849,553				16,475,268	0	0	0	0
4,015,617	4,015,617	-16,735	-16,735				3,998,882	0	0	0	0
59,351,040	59,351,040	-533,760	-533,760				58,817,280	0	0	0	0
9,572,268	9,572,268	-66,798	-66,798				9,505,470	0	0	0	0
173,750,106	173,750,106	-39,978,623	-39,978,623				133,771,483	0	0	0	0
25,499,242	25,499,242	101,150	101,150				25,600,392	0	0	0	0
171,262,095	171,262,095	9,940,633	9,940,633				181,202,729	0	0	0	0
69,253,874	69,253,874	-126,463	-126,463				69,127,411	0	0	0	0
5,604,016,975	5,604,016,975	-93,739,922	-93,739,922				5,301,767,166	0	0	208,509,887	0
7,606,236	7,606,236	-8,380	-8,380				7,597,856	0	0	0	0
7,482,855	7,482,855	-40,530	-40,530				7,442,325	0	0	0	0
28,478,736	28,478,736	-205,216	-205,216				28,273,520	0	0	0	0
0	0	0	0				0	0	0	0	0
5,244,315	5,244,315	-23,950	-23,950				5,220,365	0	0	0	0
0	0	0	0				0	0	0	0	0
1,799,110	1,799,110	-15,900	-15,900				1,783,210	0	0	0	0
0	0	0	0				0	0	0	0	0
17,409,466	17,409,466	-3,705,798	-3,705,798				13,703,668	0	0	0	0
4,883,874	4,883,874	-54,089	-54,089				4,829,785	0	0	0	0
1,839,759	1,839,759	-30,902	-30,902				1,808,857	0	0	0	0
26,202,056	26,202,056	-1,101,585	-1,101,585				25,100,470	0	0	0	0
-165,068	-165,068	673,394	673,394				508,326	0	0	0	0
1,724,448,275	0	-85,306,542	0				0	0	0	0	6,415,280
504,112,365	0	-488,342	0				0	0	0	0	0
35,712,985	35,712,985	-380,638	-380,638				35,332,347	0	0	0	0
41,869,106	41,869,106	-23,373,302	-23,373,302				18,495,804	0	0	0	0
6,658,888,194	86,079,565	520,235,464	-169,034				-2,485,866	0	0	88,396,397	-951,505
2,555,832,587	2,490,720,337	75,159,151	71,711,694				0	0	0	2,562,432,031	-97,934,715
35,276,537,616	8,772,593,678	2,021,462,470	1,315,935,969				3,929,170,069	-2,493,195,871	693,805,929	7,958,749,520	0
19,297,740,372	237,421,996	485,355,979	-1,396,133				0	0	0	236,025,863	7,197,081,555
459,562,541	151,417,622	14,781,370	0				0	0	0	151,417,622	0
0	0	0	0				0	0	0	0	0
76,335,202	74,741,507	159,652	255,437				71,317,193	-1,259,072	4,938,823	0	0
7,131,755	5,342,713	-2,567,769	-2,380,896				2,961,817	0	0	0	0
0	0	0	0				0	0	0	0	0
2,966,125	2,966,125	56,974	56,974				3,023,099	0	0	0	0
17,430,679	17,391,280	-251,498	-252,800				17,223,390	-648,202	563,292	0	0
0	0	0	0				0	0	0	0	0
5,538,133	5,491,941	-359,274	-425,443				5,234,395	-167,897	0	0	0
12,352,785	12,352,785	-450,272	-450,272				13,439,384	-1,536,871	0	0	0
128,047	128,047	237	237				134,744	-6,461	0	0	0
1,912,500	1,912,500	112,500	112,500				2,025,000	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
641,537	641,537	-3,753	-3,753				669,913	-32,128	0	0	0
251,647	251,647	378	378				264,731	-12,706	0	0	0
74,202	74,202	-315	-315				77,626	-3,739	0	0	0
454,643	454,643	-7,785	-7,785				469,356	-22,498	0	0	0
76,955	0	589	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
19,372,266	19,372,266	1,387,864	1,387,864				20,760,130	0	0	0	0
1,130,936	1,130,936	-46,548	-46,548				1,084,388	0	0	0	0
46	46	-46	-46				0	0	0	0	0
49,398,392	0	-1,017,114	0				0	0	0	0	0
25,715,700	25,715,700	-435,629	-435,629				25,280,071	0	0	0	0
11,251,886	10,082,030	854,920	783,304				10,865,334	0	0	0	0
206,252,760	206,252,760	-441,102	-441,102				205,811,658	0	0	0	0
286,545,579	286,545,579	1,846	1,846				286,547,425	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2	2	0	0				2	0	0	0	0
1,464,351	1,464,351	-75,779	-75,779				1,737,903	-349,331	0	0	0
466,230	466,230	-185,574	-185,574				280,656	0	0	0	0
576,301	576,301	-81,601	-81,601				869,683	-374,983	0	0	0
3,131,578	3,131,578	-140,364	-140,364				2,991,214	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
8,071,874	8,071,874	-1,945,242	-1,945,242				7,327,085	-1,200,454	0	0	0
0	0	0	0				0	0	0	0	0
923,968,094	923,968,094	-487,760	-487,760				1,269,080,425	-345,600,091	0	0	0
0	0	0	0				0	0	0	0	0
368,500,372	368,500,372	-82,838,945	-82,838,945				316,467,810	-30,806,383	0	0	0
0	0	0	0				0	0	0	0	0
865,140,912	865,140,912	45,823,546	45,823,546				910,964,458	0	0	0	0
9	9	-1	-1				8	0	0	0	0
0	0	0	0				0	0	0	0	0
6,408,923	6,408,923	256,309	256,309				6,665,577	-346	0	0	0
0	0	0	0				0	0	0	0	0
4,208,272	4,208,272	-1,078,355	-1,078,355				3,129,917	0	0	0	0
0	0	0	0				0	0	0	0	0
74,492,437	74,492,437	15,068,339	15,068,339				90,780,824	-1,220,048	0	0	0
4,314,208	4,314,208	117,108	117,108				4,431,316	0	0	0	0
495	495	-495	-495				0	0	0	0	0
41,676,965	41,676,965	-1,627,415	-1,627,415				40,049,550	0	0	0	0
0	0	0	0				0	0	0	0	0
5,694,638	5,694,638	-211,609	-211,609				5,483,030	0	0	0	0
8,256,734	8,256,734	597,806	597,806				10,417,927	-1,563,387	0	0	0
741,909	741,909	-358,683	-358,683				383,226	0	0	0	0
1,327,775	1,327,775	-325,321	-325,321				1,002,455	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
-1,973	-1,973	87,990	87,990				86,017	0	0	0	0
418,740	418,740	29,910	29,910				448,650	0	0	0	0
0	0	0	0				1,577	-1,577	0	0	0
4,249,230	4,249,230	-206,955	-206,955				4,042,275	0	0	0	0
9,549,435	9,549,435	-473,659	-473,659				9,075,776	0	0	0	0
9,603,574	9,603,574	-766,962	-766,962				8,836,612	0	0	0	0
27,311,648	27,311,648	220,360	220,360				27,532,008	0	0	0	0
61	61	-61	-61				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,831,334,157	277,196,450	-75,506,218	-18,460,966				258,735,484	0	0	0	0
0	0	0	0				0	0	0	0	0
36,592,964	36,592,964	-12,664,013	-12,664,013				23,928,951	0	0	0	0
99,260,000	0	0	0				0	0	0	0	99,260,000
19,760,576	18,934,957	784,409	809,692				19,762,336	-17,687	0	0	0
1,457,533	1,457,533	182,189	182,189				1,639,722	0	0	0	0
116,460,248	114,535,707	-9,132,759	-9,245,591				70,667,618	-770,501	35,392,999	0	0
182,605	182,605	-45,900	-45,900				137,193	-488	0	0	0
110,903,084	109,861,363	-3,635,803	-3,687,811				106,471,950	-1,363,371	1,064,973	0	0
402,401,172	397,616,398	-16,809,459	-15,660,129				363,306,894	-2,914,837	21,564,212	0	0
8,098,257	8,070,348	2,488,549	2,391,676				8,066,123	-248,883	2,644,784	0	0
123,869,502	123,869,502	-6,258,761	-6,258,761				118,490,215	-879,474	0	0	0
2,037,162	2,037,162	-53,742	-53,742				1,983,420	0	0	0	0
0	0	0	0				0	0	0	0	0
16,187,819	16,187,819	-206,117	-206,117				15,981,702	0	0	0	0
-37,124	-37,124	7,165	7,165				0	-29,959	0	0	0
-37,124	-37,124	2,460,107	2,460,107				2,422,983	0	0	0	0
130,644	130,644	-11,586	-11,586				119,057	0	0	0	0
4,474,469	4,474,469	-880,295	-880,295				3,594,174	0	0	0	0
230,367	230,367	-8,794	-8,794				221,573	0	0	0	0
43,823,966	43,823,966	243,588	243,588				44,170,224	-102,670	0	0	0
1,042,080,163	169,764,686	-146,522,810	-133,595,454				32,003,426	0	4,165,806	0	0
-194,297,235	-194,297,235	7,313,887	7,313,887				-186,983,348	0	0	0	0
6,088,836,630	978,524,809	0	0				0	0	0	978,524,809	0
1,420,096,660	81,344,656	19,265,332	52,513,535				0	0	133,858,191	0	819,984,119
164,227,808	94,227,808	0	0				0	0	0	94,227,808	417,240,527
748,587	748,587	11,969,224	11,969,224				0	0	12,717,811	0	0
490,946,726	34,991,399	140,477	-102,883				0	0	34,888,516	0	453,888,017
5,250	5,250	-340	-340				4,910	0	0	0	0
137,495	137,495	0	0				137,495	0	0	0	0
19,483,901	19,483,901	-92,630	-92,630				19,391,271	0	0	0	0
552,299,043	552,299,043	-765,865	-765,865				551,533,179	0	0	0	0
2,100,000	2,100,000	0	0				2,100,000	0	0	0	0
665,198,811	0	-68,766	0				0	0	0	0	665,130,045

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
23,807,722	0	9,502	0				0	0	0	0	23,817,224
9,054,981,180	0	-1,302,734,106	0				0	0	0	0	0
184,594,870	0	20,017	0				0	0	0	0	184,614,887
68,295,055	0	-906,751	0				0	0	0	0	0
4,227,476,033	0	-1,441,332,198	0				0	0	0	0	2,786,143,835
85,415,248	0	45,399	0				0	0	0	0	85,460,647
86,147,222	0	-19,135,024	0				0	0	0	0	67,012,198
40,665,902	0	-735,985	0				0	0	0	0	39,929,916
90,861,493	90,861,493	3,233,728	3,233,728				0	0	0	94,095,221	0
-1,131,309,542	5,520,082	-41,233,439	0				0	0	0	5,520,082	-1,178,063,063
618,649,611	565,948	-7,804,545	1,899,358				0	0	2,465,306	0	340,181,191
68,175,000	0	0	0				0	0	0	0	68,175,000
2,630,197	2,630,197	-853,125	-853,125				0	0	1,777,072	0	0
0	0	0	0				0	0	0	0	0
9,586,272,655	180,587,402	-750,406,615	-99,633,974				0	0	80,953,428	0	6,890,679,062
574,114,146	0	3,896,753	0				0	0	0	0	339,377,993
148,398,402	2,184,426	91,541	91,541				2,275,967	0	0	0	146,213,975
19,846,189	347,010	135,131,468	901,018				1,248,029	0	0	0	153,729,628
0	0	1	1				1	0	0	0	0
103,627,361	0	44,417	0				0	0	0	0	103,671,778
5,901,759	0	239,921,724	0				0	0	0	0	245,823,483
1,488,170,287	0	-67,880,131	0				0	0	0	0	1,420,290,156
51,628,462	51,628,462	261,675	-51,628,462				0	0	0	0	51,890,137
16,193,686	0	-352,848	0				0	0	0	0	15,840,838
285,540	0	37	0				0	0	0	0	285,578
4,205,901	0	0	0				0	0	0	0	4,205,901
0	0	0	0				0	0	0	0	0
26,745,783,587	0	-21,527,724,935	0				0	0	0	0	5,026,826,084
752,000	0	426	0				0	0	0	0	752,425
9,423,321	0	-6,978	0				0	0	0	0	0
750,370,808	0	-496,535	0				0	0	0	0	749,874,273
4,698,072,315	0	-1,038,420,060	0				0	0	0	0	3,659,652,255
12,127,661,399	0	-5,198,415,839	0				0	0	0	0	0
-3,877,000,260	0	0	0				0	0	0	0	-3,877,000,260
113,949,878	0	53,276	0				0	0	0	0	0
292,595,005	0	136,634	0				0	0	0	0	0
4,030,851,593	0	-195,061,039	0				0	0	0	0	3,835,790,555
130,569,892	0	62,692	0				0	0	0	0	130,632,584
-33,652,928,576	0	-12,204,539	0				0	0	0	0	-33,665,133,115
0	0	1,109,803,587	0				0	0	0	0	1,109,803,587
2,177,364,053	0	-2,006,564,251	0				0	0	0	0	0
944,110,265	0	12,328,539	0				0	0	0	0	0
692,538,933	692,538,933	310,567	310,567				692,849,500	0	0	0	0
1,526,606,510	1,526,606,510	-142,492,012	-142,492,012				131,483,789	0	0	1,252,630,708	0
20,834,935,611	0	-8,750,776,618	0				0	0	0	0	12,084,158,993
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
709,507,988	709,507,988	264,547	264,547				709,772,534	0	0	0	0
1,198,070,468	0	0	0				0	0	0	0	1,198,070,468
4,772,065,848	12,695,629	-31,909,433	-12,298,808				0	0	396,821	0	4,739,759,594
11,050,060,350	183,958,473	-341,529,990	-117,991,452				0	0	65,967,021	0	10,642,563,339
2,419,222,660	8,014,132	-21,265,181	-7,350,826				0	0	663,306	0	2,397,294,173
0	0	0	0				0	0	0	0	0
4,111,275	4,111,275	-232,794	-232,794				3,878,481	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
580,269,482	580,269,482	-96,785,740	-96,785,740				483,483,742	0	0	0	0
-75,432,202	-75,432,202	121,616,465	121,616,465				0	0	46,184,263	0	0
2,615,915,612	0	-3,641,374,151	0				0	0	0	0	-1,025,458,539
812,589,974	0	-812,589,974	0				0	0	0	0	0
961,801,919	0	-764,377,910	0				0	0	0	0	197,424,009
780,229,466	0	-757,367,282	0				0	0	0	0	22,862,183
5,629,304,244	0	-2,627,472,553	0				0	0	0	0	0
33,838,704,953	0	-15,067,023,298	0				0	0	0	0	0
10,279,226,215	0	-8,122,209,610	0				0	0	0	0	2,157,016,605
893,784,241	0	442,062	0				0	0	0	0	894,226,302
10,064,966,387	0	-7,992,350,616	0				0	0	0	0	0
2,330,253,191	0	-1,805,587,126	0				0	0	0	0	0
20,643,688,056	0	-12,030,561,804	0				0	0	0	0	0
1,149,624	1,149,624	-2,762	-2,762				1,146,862	0	0	0	0
2,822,573,949	0	-851,107,449	0				0	0	0	0	1,957,073,551
35,430,233	35,430,233	-73,794	-73,794				35,356,440	0	0	0	0
104,017,666	104,017,666	-215,765	-215,765				103,801,901	0	0	0	0
4,770,691,439	0	-2,715,946,312	0				0	0	0	0	0
18,648,579	0	7,581	0				0	0	0	0	18,656,159
101,936,062	0	-1,283,261	0				0	0	0	0	100,652,801
3,540,318,318	0	-261,105,903	0				0	0	0	0	3,279,212,415
2,025,479,320	0	-1,158,165,443	0				0	0	0	0	867,313,877
2,199,768,923	0	-1,156,841,201	0				0	0	0	0	1,042,927,722
1,221,520,930	0	982,982	0				0	0	0	0	1,222,503,913
3,073,774,364	0	-2,802,770,503	0				0	0	0	0	271,003,860
128,522,639	0	61,070	0				0	0	0	0	128,583,709
0	0	0	0				0	0	0	0	0
5,178,546	5,178,546	9,670	9,670				5,188,216	0	0	0	0
14,389,808	14,389,808	0	0				14,389,808	0	0	0	0
0	0	0	0				0	0	0	0	0
47,525,208	47,525,208	0	0				13,000,000	0	0	34,525,208	0
144,139,080	0	-48,895,229	0				0	0	0	0	46,340,722
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1	1	-2	-2				0	0	0	0	0
47,525,207	47,525,207	1	1				13,000,000	0	0	34,525,208	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,833	7,207	30,023	29,782				7,163	0	0	29,826	0
22,719	22,719	8	8				22,727	0	0	0	0
922,909,181	0	3,997,334	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,357,882,267	0	-647,033,791	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
859,082,201	0	3,360,705	0				0	0	0	0	0
8,267,573,294	2,338,252,757	237,578,846	273,117,114				1,017,047,746	-645,352,376	179,588,499	2,060,086,002	0
185,573,620	61,143,182	5,968,790	0				0	0	0	61,143,182	0
8,636,686	0	734,567	0				0	0	0	0	0
137,313	137,313	450,860,379	450,860,379				156,717	0	0	450,840,976	0
359,780,184	359,780,184	7,381,709	7,381,709				367,161,893	0	0	0	0
2,131,698	2,131,698	1,791,090	1,791,090				3,922,788	0	0	0	0
19,984	19,984	22,015	22,015				41,999	0	0	0	0
108,114,687	108,114,687	10,399,568	10,399,568				118,514,255	0	0	0	0
1,621,109	1,621,109	9,918	9,918				1,631,027	0	0	0	0
689,830	689,830	205,901	205,901				895,731	0	0	0	0
578,987	578,987	1,013,140	1,013,140				1,193,082	0	399,045	0	0
10,972	0	-169	0				0	0	0	0	0
2,184,254	0	166	27,549				0	0	27,549	0	0
1,968,595	0	-2,863	0				0	0	0	0	0
4,933,140	4,933,140	52,648	52,648				4,985,789	0	0	0	0
3,084,572	3,084,572	43,514	43,514				3,128,086	0	0	0	0
134,194	134,194	-1,701	-1,701				132,492	0	0	0	0
4,786,488	0	21,050	0				0	0	0	0	0
5,093,567	5,093,567	78,485	78,485				5,172,052	0	0	0	0
529,100	529,100	0	0				0	0	529,100	0	0
48,669,936	48,669,936	1,792,831	1,792,831				50,462,767	0	0	0	0
227,448,036	195,938,793	944,549	1,183,052				197,121,845	0	0	0	0
230,380,547	5,549,198	2,426,322	9,755				5,558,953	0	0	0	0
0	0	0	0				0	0	0	0	0
27,593,126	27,593,126	-175,017	-175,017				27,418,108	0	0	0	0
22,415,674	22,415,674	-1,163,164	-1,163,164				21,252,510	0	0	0	0
23,467,465	0	590,334	0				0	0	0	0	0
57,157,672	57,157,672	8,940,532	8,940,532				64,619,235	0	1,478,969	0	0
30,120,531	24,221,636	759,507	681,353				24,902,988	0	0	0	0
135,029,018	135,029,018	2,870,666	2,870,666				115,278,846	0	22,620,838	0	0
31,619,762	19,704,698	-1,422,529	-221,614				19,483,083	0	0	0	0
588,303	588,303	2,010,731	2,010,731				2,599,034	0	0	0	0
857,315	857,315	5,608	5,608				862,923	0	0	0	0
298,018,820	49,282,933	-13,901,137	33,689				49,316,622	0	0	0	164,371,421
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
317,440,647	317,440,647	-977,625	-977,625				1,819,308	0	0	314,643,714	0
28,359,045	28,359,045	2,003,602	2,003,602				30,362,647	0	0	0	0
0	0	258,656	258,656				258,656	0	0	0	0
406,803	335,592	-406,803	-335,592				0	0	0	0	0
8,772,487	6,065,731	17,094	546,172				6,611,903	0	0	0	0
27	27	-20	-20				0	0	7	0	0
67,988,912	45,911,267	-200,734	-780,697				45,130,570	0	0	0	0
6,254,132	6,254,132	20,936,068	20,936,068				6,431,004	0	948,540	19,810,655	0
34,544,126	32,738,782	-895,385	-988,178				31,750,604	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,654,766	20,654,766	1,024,838	1,024,838				21,679,604	0	0	0	0
344,901	344,901	-344,901	-344,901				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,963,659	16,128,276	-183,652	461,151				16,589,427	0	0	0	0
8,213,601	7,994,655	-288,930	-289,104				7,705,551	0	0	0	0
0	0	0	0				0	0	0	0	0
329	0	12	0				0	0	0	0	0
7,510,868	6,579,404	231,866	-200,039				6,379,365	0	0	0	0
56,951,423	56,951,423	1,068,582	1,068,582				58,020,005	0	0	0	0
24,024,783	17,952,063	543,313	465,479				18,417,542	0	0	0	0
7,106,804	0	627,237	0				0	0	0	0	0
48,032,706	39,136,461	-439,034	-797,171				38,339,290	0	0	0	0
9,849,299	8,195,672	-120,785	-125,582				8,070,090	0	0	0	0
46,547,056	34,082,584	-1,676,748	-1,639,315				32,443,269	0	0	0	0
86,869,141	67,510,868	626,501	651,460				68,162,328	0	0	0	0
58,520	0	780	0				0	0	0	0	0
38,640,923	33,844,771	455,345	381,058				34,225,829	0	0	0	0
71,565,066	71,565,066	3,988,736	3,988,736				75,553,802	0	0	0	0
0	0	0	0				0	0	0	0	0
3,738,430	3,049,245	-303,363	-221,512				2,827,733	0	0	0	0
3,879,082	3,349,741	-916,942	-893,595				2,456,146	0	0	0	0
27,772,009	20,263,665	350,986	170,946				20,434,611	0	0	0	0
9,679,671	8,567,894	-888,688	-1,027,152				7,540,743	0	0	0	0
7,854,918	5,583,844	-72,891	-47,629				5,536,215	0	0	0	0
23,135,082	0	449,336	0				0	0	0	0	0
77,588,052	54,727,649	-1,093,291	-1,216,664				53,510,985	0	0	0	0
5,993,920	5,042,694	1,285,634	1,192,554				6,235,249	0	0	0	0
49,912	0	-3,862	0				0	0	0	0	0
668,984	499,854	-515,440	-499,854				0	0	0	0	0
2,634,713	1,420,275	-1,301,694	-1,382,702				37,574	0	0	0	0
2,099,473	1,127,107	-1,013,265	-1,033,173				93,934	0	0	0	0
1,215,363	927,754	17,636	22,526				950,280	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,846,637	8,375,611	-1,335,025	-1,575,519				6,800,092	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
87,608,523	71,277,493	-4,006,845	-4,421,692				66,855,801	0	0	0	0
8,032,145	7,233,040	-1,037,661	-1,027,782				6,205,259	0	0	0	0
29,203,586	27,714,335	-444,482	-426,018				27,288,317	0	0	0	0
88,879,850	88,879,850	506,188	506,188				89,386,038	0	0	0	0
28,850,402	24,111,594	2,673,119	2,591,688				26,703,281	0	0	0	0
8,792,277	4,557,990	-1,119,373	-667,234				3,890,756	0	0	0	0
169,090,278	120,621,791	-1,132,890	-1,189,605				119,432,186	0	0	0	0
279,002	204,258	1,425	1,972				206,229	0	0	0	0
1,731,124	1,272,344	-5,520	-2,136				1,270,208	0	0	0	0
954,672	700,571	9,959	11,878				712,449	0	0	0	0
2,442,035	1,794,354	12,400	17,347				1,811,701	0	0	0	0
157,701,484	116,103,975	1,423,066	127,859				116,231,834	0	0	0	0
19,940,559	13,159,227	-1,102,070	-460,001				12,699,226	0	0	0	0
8,743,024	6,116,243	-93,129	-147,128				5,969,115	0	0	0	0
408,083	323,359	-22,790	-15,978				307,381	0	0	0	0
2,460,066	1,327,531	-573,848	-229,787				1,097,744	0	0	0	0
2,332,175	1,375,503	-130,127	-56,268				1,319,235	0	0	0	0
93,140,944	53,579,119	-910,654	387,016				53,966,135	0	0	0	0
236,524	12,744	-7,875	331				13,076	0	0	0	0
0	0	0	0				0	0	0	0	0
147,876,727	147,876,727	-45,271,025	-45,271,025				6,675,722	0	1,682,173	94,247,808	0
0	0	0	0				0	0	0	0	0
16,335,059,849	0	218,644,889	0				0	0	0	0	19,288,355,048
0	0	0	0				0	0	0	0	0
51,150	51,150	2,860	2,860				54,010	0	0	0	0
102,198	102,198	17,074	17,074				119,272	0	0	0	0
0	0	0	0				0	0	0	0	0
102,198	102,198	17,074	17,074				119,272	0	0	0	0
14,065,389,678	35,289,847	-672,522,597	-757,413				34,532,435	0	0	0	13,358,334,646
0	0	0	0				0	0	0	0	0
-7,892,016,784	44,146,839	-11,352,176,155	15,272				0	0	44,162,111	0	-19,288,355,050
-102,198	-102,198	-17,074	-17,074				-119,272	0	0	0	0
-6,740,411,960	-34,994,019	26,806,687	342,315				-34,651,704	0	0	0	-6,678,953,569
-51,150	-51,150	-2,861	-2,861				-54,011	0	0	0	0
93,665,305	0	13,028,729	0				0	0	0	0	106,694,034
0	0	0	0				0	0	0	0	0
17,838	17,838	-4,272	-4,272				0	0	13,566	0	0
1,264,721	1,264,721	-819,769	-819,769				0	0	444,953	0	0
11,417	11,417	24	24				0	0	11,441	0	0
703,070	703,070	499,121	499,121				0	0	1,202,191	0	0
49,321	48,572	-32,631	-32,646				0	0	15,925	0	0
2,290,736	2,290,736	-338,614	-338,614				0	0	1,952,122	0	0
0	0	66,382	66,382				141,805	-75,423	0	0	0
520,942	0	-383,182	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
131,055,824	119,086,632	141,663	-10,790				119,075,842	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
117,733,858	116,682,081	739,946	569,776				117,251,857	0	0	0	0
608,095,806	0	24,099,989	0				0	0	0	0	0
191,249,328	0	42,351,259	0				0	0	0	0	0
2,341,790	0	5,308	0				0	0	0	0	0
2,341,790	0	-2,341,790	0				0	0	0	0	0
299,418	0	-79	0				0	0	0	0	0
23	0	0	0				0	0	0	0	0
14,574	0	18	0				0	0	0	0	0
14,574	0	-14,574	0				0	0	0	0	0
2,271	0	2	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0
262,564	0	1,068	0				0	0	0	0	0
61,069	0	120	0				0	0	0	0	0
10,279	0	13	0				0	0	0	0	0
4,677	0	0	0				0	0	0	0	0
229	0	0	0				0	0	0	0	0
599	0	1	0				0	0	0	0	0
311	0	0	0				0	0	0	0	0
293,648	0	453	0				0	0	0	0	0
2,858	0	6	0				0	0	0	0	0
164	0	0	0				0	0	0	0	0
218,921	0	0	0				0	0	0	0	0
1,850	0	2	0				0	0	0	0	0
1,768	0	4	0				0	0	0	0	0
42,836	0	-5	0				0	0	0	0	0
12,529	0	-8	0				0	0	0	0	0
12,529	0	-12,529	0				0	0	0	0	0
264	0	0	0				0	0	0	0	0
107,630	0	121	0				0	0	0	0	0
1,957	0	7	0				0	0	0	0	0
119	0	0	0				0	0	0	0	0
41	0	0	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
3,965	0	4	0				0	0	0	0	0
167,917	0	669	0				0	0	0	0	0
45	0	0	0				0	0	0	0	0
379	0	0	0				0	0	0	0	0
74	0	0	0				0	0	0	0	0
436	0	0	0				0	0	0	0	0
50,808	0	0	0				0	0	0	0	0
2,539	0	4	0				0	0	0	0	0
745	0	0	0				0	0	0	0	0
2,853	0	11	0				0	0	0	0	0
477	0	2	0				0	0	0	0	0
1,667	0	4	0				0	0	0	0	0
455,413	0	1,515	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
1,090	0	0	0				0	0	0	0	0
5	0	0	0				0	0	0	0	0
438	0	2	0				0	0	0	0	0
1,485	0	0	0				0	0	0	0	0
601	0	0	0				0	0	0	0	0
305,816	0	649	0				0	0	0	0	0
72,232	0	153	0				0	0	0	0	0
5,608	0	17	0				0	0	0	0	0
3,425	0	5	0				0	0	0	0	0
199,031	0	-426	0				0	0	0	0	0
173,719	0	694	0				0	0	0	0	0
90,436	0	0	0				0	0	0	0	0
251	0	0	0				0	0	0	0	0
224,924	0	6,831	0				0	0	0	0	0
10	0	0	0				0	0	0	0	0
77,123	0	242	0				0	0	0	0	0
2,350	0	1	0				0	0	0	0	0
368	0	0	0				0	0	0	0	0
6,375	0	26	0				0	0	0	0	0
1,161	0	0	0				0	0	0	0	0
644	0	5	0				0	0	0	0	0
7	0	0	0				0	0	0	0	0
284	0	0	0				0	0	0	0	0
28	0	0	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0
122,691	0	468	0				0	0	0	0	0
4,216	0	0	0				0	0	0	0	0
18	0	0	0				0	0	0	0	0
160	0	0	0				0	0	0	0	0
313,002	0	985	0				0	0	0	0	0
9,690	0	22	0				0	0	0	0	0
59	0	0	0				0	0	0	0	0
17	0	0	0				0	0	0	0	0
214	0	1	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
78,997	0	285	0				0	0	0	0	0
1,017	0	3	0				0	0	0	0	0
2,541	0	0	0				0	0	0	0	0
176	0	0	0				0	0	0	0	0
76	0	0	0				0	0	0	0	0
3,288,185	0	10,762	0				0	0	0	0	0
5,005	0	157	0				0	0	0	0	0
505,993	0	1,075	0				0	0	0	0	0
505,993	0	1,075	0				0	0	0	0	0
64	0	0	0				0	0	0	0	0
41,490	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
249	0	0	0				0	0	0	0	0
430,404	0	914	0				0	0	0	0	0
218,531	0	464	0				0	0	0	0	0
91	0	0	0				0	0	0	0	0
263	0	0	0				0	0	0	0	0
4	0	0	0				0	0	0	0	0
217	0	0	0				0	0	0	0	0
1,047	0	4	0				0	0	0	0	0
2,305	0	5	0				0	0	0	0	0
1,711	0	0	0				0	0	0	0	0
1,153	0	0	0				0	0	0	0	0
27,006	0	0	0				0	0	0	0	0
100	0	0	0				0	0	0	0	0
100	0	0	0				0	0	0	0	0
466,972	0	1,868	0				0	0	0	0	0
137	0	0	0				0	0	0	0	0
58	0	1	0				0	0	0	0	0
466	0	0	0				0	0	0	0	0
466	0	0	0				0	0	0	0	0
466	0	0	0				0	0	0	0	0
461	0	0	0				0	0	0	0	0
1,911	0	0	0				0	0	0	0	0
8	0	1	0				0	0	0	0	0
137,347	0	0	0				0	0	0	0	0
168,409	0	0	0				0	0	0	0	0
154,827	0	0	0				0	0	0	0	0
4,749	0	1	0				0	0	0	0	0
934,514	0	443	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0
20,517	0	0	0				0	0	0	0	0
2,386	0	5	0				0	0	0	0	0
4,790,199	0	10,175	0				0	0	0	0	0
1,611,620	0	3,728	0				0	0	0	0	0
58,767	0	239	0				0	0	0	0	0
1,619,951	0	3,441	0				0	0	0	0	0
409,363	0	870	0				0	0	0	0	0
491,672	0	1,577	0				0	0	0	0	0
2,654	0	6	0				0	0	0	0	0
7,604	0	16	0				0	0	0	0	0
239	0	1	0				0	0	0	0	0
14	0	0	0				0	0	0	0	0
3,022	0	0	0				0	0	0	0	0
84,653	0	303	0				0	0	0	0	0
3,563	0	15	0				0	0	0	0	0
194	0	1	0				0	0	0	0	0
70,467	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
795	0	0	0				0	0	0	0	0
176	0	1	0				0	0	0	0	0
264	0	2	0				0	0	0	0	0
267,195	0	0	0				0	0	0	0	0
888	0	4	0				0	0	0	0	0
444	0	2	0				0	0	0	0	0
201	0	1	0				0	0	0	0	0
99	0	0	0				0	0	0	0	0
11,125	0	0	0				0	0	0	0	0
8,615	0	35	0				0	0	0	0	0
60	0	0	0				0	0	0	0	0
563	0	0	0				0	0	0	0	0
6,604	0	26	0				0	0	0	0	0
831	0	0	0				0	0	0	0	0
150	0	0	0				0	0	0	0	0
656,631	0	1,248	0				0	0	0	0	0
3,544	0	15	0				0	0	0	0	0
15,489	0	715	0				0	0	0	0	0
1,176	0	2	0				0	0	0	0	0
198,940	0	809	0				0	0	0	0	0
198,959	0	810	0				0	0	0	0	0
198,989	0	809	0				0	0	0	0	0
389	0	-1	0				0	0	0	0	0
1,496	0	6	0				0	0	0	0	0
70,646	0	49	0				0	0	0	0	0
29,422	0	36	0				0	0	0	0	0
366,247	0	778	0				0	0	0	0	0
2,449	0	10	0				0	0	0	0	0
79	0	0	0				0	0	0	0	0
79	0	-79	0				0	0	0	0	0
62	0	0	0				0	0	0	0	0
585	0	2	0				0	0	0	0	0
950	0	0	0				0	0	0	0	0
241	0	1	0				0	0	0	0	0
365,285	0	1,126	0				0	0	0	0	0
180	0	1	0				0	0	0	0	0
62	0	0	0				0	0	0	0	0
3,326	0	0	0				0	0	0	0	0
5,920	0	0	0				0	0	0	0	0
1,471	0	0	0				0	0	0	0	0
2,807	0	0	0				0	0	0	0	0
80	0	1	0				0	0	0	0	0
3,692	0	61	0				0	0	0	0	0
141,619	0	576	0				0	0	0	0	0
258,438	0	-1,467	0				0	0	0	0	0
1,005,435	0	1,347	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
167,985	0	-954	0				0	0	0	0	0
1,692,586	0	32,892	0				0	0	0	0	0
878,225	0	-37,409	0				0	0	0	0	0
146,320	0	5,286	0				0	0	0	0	0
3,923,357	0	-582,113	0				0	0	0	0	0
185,070	0	950	0				0	0	0	0	0
3,349,886	0	12,134	0				0	0	0	0	0
21,128	0	167	0				0	0	0	0	0
50,709	0	-134	0				0	0	0	0	0
52,198,752	0	1,483,892	0				0	0	0	0	0
195,245	0	-4,284	0				0	0	0	0	0
4,347	0	-1,344	0				0	0	0	0	0
1,793,916	0	-14,430	0				0	0	0	0	0
1,861,000	0	36,654	0				0	0	0	0	0
1,093,400	0	-27,842	0				0	0	0	0	0
7,132,346	0	330,262	0				0	0	0	0	0
3,960,576	0	94,237	0				0	0	0	0	0
163,478	0	1,289	0				0	0	0	0	0
10,746,163	0	1,313,125	0				0	0	0	0	0
11,393	0	90	0				0	0	0	0	0
6,867,502	0	18,202	0				0	0	0	0	0
19,139,681	937,613	-587,762	-937,613				0	0	0	0	0
78,154	57,749	-25,942	-57,749				0	0	0	0	0
93,522	0	-93,522	0				0	0	0	0	0
3,847,270	0	-19,859	0				0	0	0	0	0
5,691,597	0	-24,947	0				0	0	0	0	0
337,838	0	-3,343	0				0	0	0	0	0
5,899,806	0	232,735	0				0	0	0	0	0
1,557,772	0	99,832	0				0	0	0	0	0
158,338	0	805	0				0	0	0	0	0
316,676	0	1,611	0				0	0	0	0	0
12,554,400	0	-47,689	0				0	0	0	0	0
6,450,638	0	463,281	0				0	0	0	0	0
53,888	0	-734	0				0	0	0	0	0
2,028,725	0	-118,472	0				0	0	0	0	0
4,795,153	0	-280,023	0				0	0	0	0	0
3,549,970	0	-126,477	0				0	0	0	0	0
2,892,376	13,215	90,173	22,248				0	0	35,463	0	0
12,271	0	-32	0				0	0	0	0	0
65,130,030	124,214	1,242,595	533				0	0	124,748	0	0
633,352	0	3,222	0				0	0	0	0	0
34,620,534	0	430,890	0				0	0	0	0	0
71,730,441	0	456,708	0				0	0	0	0	0
76,862,322	0	834,071	0				0	0	0	0	0
316,676	0	1,611	0				0	0	0	0	0
0	0	1,484,852	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
137,011,658	26,113,534	-21,659,328	-22,470,094				0	0	3,643,440	0	0
6,084,535	6,063,284	-4,733,985	-5,095,191				0	0	968,093	0	0
7,552,287	0	36,232	0				0	0	0	0	0
158,338	0	805	0				0	0	0	0	0
729,533	0	27,563	0				0	0	0	0	0
1,881,165	0	-7,067	0				0	0	0	0	0
4,816,476	0	-26,492	0				0	0	0	0	0
11,560,819	0	-35,977	0				0	0	0	0	0
13,043,566	0	-35,168	0				0	0	0	0	0
43,180	0	2,263	0				0	0	0	0	0
289,875,893	3,136,284	6,119,822	2,023,321				0	0	5,159,605	0	0
468,950	0	14,224	0				0	0	0	0	0
151,418	0	1,622	0				0	0	0	0	0
13,103,060	1,191,301	125,811	5,116				0	0	1,196,417	0	0
300,323	0	1,200	0				0	0	0	0	0
418,257	0	8,515	0				0	0	0	0	0
24,019	0	124	0				0	0	0	0	0
377,042	0	760	0				0	0	0	0	0
122,949	122,949	258	258				0	0	123,207	0	0
7,265,073	0	-517,979	0				0	0	0	0	0
433,389	0	-16,969	0				0	0	0	0	0
413,966	2,398	17,187	4,038				0	0	6,436	0	0
675,346	0	-2,429	0				0	0	0	0	0
4,813,909	0	51,750	0				0	0	0	0	0
754,246	0	-85,690	0				0	0	0	0	0
413,604	0	-17,422	0				0	0	0	0	0
26,518	20,571	139,723	139,706				0	0	160,277	0	0
360,915	0	-954	0				0	0	0	0	0
90,229	0	-238	0				0	0	0	0	0
756,325	0	-118,540	0				0	0	0	0	0
36,181	36,181	-36,181	-36,181				0	0	0	0	0
7,429,682	1,905,525	2,851,399	1,922,469				0	0	3,827,994	0	0
482,432	0	61,767	58,197				0	0	58,197	0	0
92,694	0	-1,842	0				0	0	0	0	0
764,461	0	-12,282	0				0	0	0	0	0
2,177,364	0	-43,832	0				0	0	0	0	0
24,515,860	0	940,499	0				0	0	0	0	0
311,054,012	0	11,821,617	0				0	0	0	0	0
6,592,785	0	433,706	882,971				0	0	882,971	0	0
515,601	449,158	-36,933	-26,614				0	0	422,544	0	0
19,348	0	-1,130	0				0	0	0	0	0
11,130	0	-1,750	0				0	0	0	0	0
29,066,960	2,712,469	-1,491,637	-1,180,888				0	0	1,531,581	0	0
343,700	0	1,982	0				0	0	0	0	0
206,424	0	-8,709	0				0	0	0	0	0
10,330	10,288	69,852	69,858				0	0	80,146	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
14,164	14,164	-14,164	-14,164				0	0	0	0	0
128,304,297	30,013,864	15,342,355	15,815,451				0	0	45,829,316	0	0
11,691,678	0	1,319,880	0				0	0	0	0	0
55,102	31,086	-4,548	-3,441				0	0	27,645	0	0
31,935,078	0	8,279,589	0				0	0	0	0	0
2,996,571	1,125,085	-2,699,046	-1,125,085				0	0	0	0	0
3,959	0	-220	0				0	0	0	0	0
37,048	0	684	0				0	0	0	0	0
174,863	0	-462	0				0	0	0	0	0
123,072	0	-325	0				0	0	0	0	0
347,189	0	-404	0				0	0	0	0	0
32,250	0	191	0				0	0	0	0	0
4,788,053	0	2,047,447	2,014,467				0	0	2,014,467	0	0
5,919,228	0	-37,062	0				0	0	0	0	0
186,795	0	364	0				0	0	0	0	0
2,957,777	0	20,186	0				0	0	0	0	0
1,357,046	0	-159,477	0				0	0	0	0	0
2,057,885	0	60,916	0				0	0	0	0	0
13,363,691	0	374,168	0				0	0	0	0	0
4,033	0	-1,077	0				0	0	0	0	0
290,652	0	94,335	0				0	0	0	0	0
233,690	0	2,359	0				0	0	0	0	0
19,014,198	0	345,003	0				0	0	0	0	0
178,829	0	-6,763	0				0	0	0	0	0
269,813	255,445	394	515				0	0	255,960	0	0
20,626,882	0	454,705	0				0	0	0	0	0
5,194,975	219	-12,905	-219				0	0	0	0	0
115,013	0	-392	0				0	0	0	0	0
6,072	0	-36	0				0	0	0	0	0
23,513,495	0	1,202,683	0				0	0	0	0	0
83,074	0	1,216	0				0	0	0	0	0
18,386	0	266	0				0	0	0	0	0
18,142,807	203,457	502,094	-203,457				0	0	0	0	0
156,995	0	2,543	0				0	0	0	0	0
20,929,057	0	4,120,504	0				0	0	0	0	0
499,153	0	-3,609	0				0	0	0	0	0
16,858,734	0	-636,174	0				0	0	0	0	0
1,906,305	6,051	63,547	-6,051				0	0	0	0	0
947,763	0	-2,504	0				0	0	0	0	0
8,205,942	0	-30,963	0				0	0	0	0	0
99,550	99,550	0	0				0	0	99,550	0	0
9,252,553	106,351	164,542	-106,351				0	0	0	0	0
4,101,049	10,361	140,858	-10,361				0	0	0	0	0
99,000	99,000	0	0				0	0	99,000	0	0
3,422,100	0	63,554	0				0	0	0	0	0
2,697	0	-59	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
8,684,741	0	190,811	0				0	0	0	0	0
24,650	0	-17	0				0	0	0	0	0
24,650	0	-17	0				0	0	0	0	0
118,627	0	-82	0				0	0	0	0	0
97,983	0	-68	0				0	0	0	0	0
38,207	0	-26	0				0	0	0	0	0
4,925,047	0	200,794	0				0	0	0	0	0
11,000	11,000	0	0				0	0	11,000	0	0
19,843,126	0	-389,675	0				0	0	0	0	0
26,153,467	0	-2,268,797	0				0	0	0	0	0
236,061,075	3,851,895	13,903,930	1,401,949				0	0	5,253,844	0	0
15,556,197	0	620,191	0				0	0	0	0	0
25,432	11,741	-21,379	-7,688				0	0	4,053	0	0
4,846	0	-133	0				0	0	0	0	0
1,017	0	124	0				0	0	0	0	0
5,018,816	0	525,744	0				0	0	0	0	0
798,986	0	-94,866	0				0	0	0	0	0
104,036,892	0	2,520,017	0				0	0	0	0	0
32,297,952	0	1,680,097	0				0	0	0	0	0
91,751,787	411,946	1,557,422	-96				0	0	411,851	0	0
95,025	0	-13,847	0				0	0	0	0	0
172,256	0	33	0				0	0	0	0	0
18,521	0	-1,191	0				0	0	0	0	0
13,180,848	0	164,701	0				0	0	0	0	0
25,901	16,095	18,146	19,710				0	0	35,805	0	0
58,232	18,189	69,400	83,913				0	0	102,102	0	0
16,235,940	0	1,185,838	0				0	0	0	0	0
55,222,158	0	2,512,976	0				0	0	0	0	0
1,279,717	0	58,868	0				0	0	0	0	0
2,804,868	0	40,935	0				0	0	0	0	0
272,797,436	1,247,156	10,237,320	329,832				0	0	1,576,988	0	0
2,604,865	0	-29,299	0				0	0	0	0	0
4,848,121	0	81,591	0				0	0	0	0	0
120,431	0	2,043	0				0	0	0	0	0
2,639,522	0	39,687	0				0	0	0	0	0
16,279,321	1,646,123	643,403	-334,078				0	0	1,312,046	0	0
3,874,858	155,622	169,503	-25,207				0	0	130,415	0	0
10,589,640	0	-29,823	0				0	0	0	0	0
15,395,665	1,307,764	1,499,372	2,170,780				0	0	3,478,544	0	0
75,420,869	2,760,685	8,899,232	2,798,636				0	0	5,559,321	0	0
420,752	0	-8,294	0				0	0	0	0	0
278,928	0	-5,477	0				0	0	0	0	0
1,324,617	0	-199,203	0				0	0	0	0	0
3,964,623	0	-609,857	0				0	0	0	0	0
121,340	0	-10,939	0				0	0	0	0	0
685,030	0	-98,622	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
114	0	0	0				0	0	0	0	0
114	0	0	0				0	0	0	0	0
179,850	84,661	-84,774	-84,661				0	0	0	0	0
42,947	0	-1,435	0				0	0	0	0	0
129,436	129,436	-129,436	-129,436				0	0	0	0	0
10,464	0	438	0				0	0	0	0	0
594,029	0	-2,458	0				0	0	0	0	0
3,275,906	0	-14,556	0				0	0	0	0	0
0	0	745,987	745,987				0	0	745,987	0	0
2,383	0	25	0				0	0	0	0	0
2,389	0	25	0				0	0	0	0	0
419,582	0	-5,797	0				0	0	0	0	0
16,094	0	58	0				0	0	0	0	0
188,874	0	4,589	0				0	0	0	0	0
45,572	0	-1,727	0				0	0	0	0	0
55,426	0	4,182	0				0	0	0	0	0
251,358	0	-7,873	0				0	0	0	0	0
1,335,824	0	-4,303	0				0	0	0	0	0
2,459,076	0	16,669	0				0	0	0	0	0
998,810	0	-2,133	0				0	0	0	0	0
7,741,624	0	99,658	0				0	0	0	0	0
1,013,393	0	11,231	0				0	0	0	0	0
90,209	0	-1,373	0				0	0	0	0	0
670,859	0	-113,058	0				0	0	0	0	0
761,485	148,717	-73,762	-4,919				0	0	143,799	0	0
17,958	0	141	0				0	0	0	0	0
15,874	0	362	0				0	0	0	0	0
173	173	-173	-173				0	0	0	0	0
251,748	44,220	-219,418	-44,220				0	0	0	0	0
123,567	0	471	0				0	0	0	0	0
489,369	1,362	-215,375	331				0	0	1,694	0	0
26,029	0	-3,061	0				0	0	0	0	0
791,727	0	-34,094	0				0	0	0	0	0
669,918	364,373	138,610	59,609				0	0	423,982	0	0
1,457	0	33	0				0	0	0	0	0
426,104	0	-13,012	0				0	0	0	0	0
159,635	0	21,052	0				0	0	0	0	0
8,557	0	1,752	0				0	0	0	0	0
15,709	0	2,519	0				0	0	0	0	0
695,116	0	15,097	0				0	0	0	0	0
145,794	0	-6,131	0				0	0	0	0	0
7,270	7,240	49,155	49,159				0	0	56,399	0	0
1,457,321	0	76,120	0				0	0	0	0	0
67,510	0	-25,499	2,585				0	0	2,585	0	0
12,141,631	13,946	-376,570	79				0	0	14,026	0	0
8,189,753	0	-123,320	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
12,553	0	135	0				0	0	0	0	0
23,887,120	0	297,200	0				0	0	0	0	0
2,115	2,115	-2,115	-2,115				0	0	0	0	0
3,404,241	47,021	832,713	-8,410				0	0	38,611	0	0
94,117,468	689	7,104,486	0				0	0	689	0	0
25,488	0	-6,807	0				0	0	0	0	0
4,274,696	4,274,696	189,000	189,000				0	0	4,463,696	0	0
48,046	0	-40,862	0				0	0	0	0	0
1,828,505	0	340,411	0				0	0	0	0	0
15,971,556	0	226,975	0				0	0	0	0	0
2,079,975	0	29,559	0				0	0	0	0	0
9,358,893	0	500,717	0				0	0	0	0	0
39,500,230	0	481,385	0				0	0	0	0	0
14,127,413	0	-151,167	0				0	0	0	0	0
2,357,785	2,246,761	-2,304,432	-2,246,761				0	0	0	0	0
2,200,000	0	60,000	0				0	0	0	0	0
5,658,772	6,677	-175,219	38				0	0	6,715	0	0
330,994	0	1,030,149	944,592				0	0	944,592	0	0
2,491,569	16,689	38,630	4,016				0	0	20,705	0	0
4,943,517	0	97,477	0				0	0	0	0	0
859,120	0	9,143	0				0	0	0	0	0
960,013	0	21,806	0				0	0	0	0	0
74,711	0	1,470	0				0	0	0	0	0
8,363,483	0	1,763,473	0				0	0	0	0	0
5,970	0	81,124	0				0	0	0	0	0
27,464,913	2,847,191	-1,565,640	-2,847,191				0	0	0	0	0
2,337,336	623,972	-496,352	-524,364				0	0	99,608	0	0
195,815	0	2,858	0				0	0	0	0	0
28,365	0	151	0				0	0	0	0	0
13,344,000	10,190,934	-6,074,706	-6,149,138				0	0	4,041,796	0	0
3,568,895	3,568,895	-3,234,314	-3,234,314				0	0	334,581	0	0
11,528,781	0	1,373,942	0				0	0	0	0	0
16,326,417	0	612,557	0				0	0	0	0	0
40,156,950	139	1,330,797	226,097				0	0	226,235	0	0
12,907,326	1,864,723	-1,793,525	-1,770,083				0	0	94,641	0	0
438,509	0	49,101	0				0	0	0	0	0
549,177	0	27,943	0				0	0	0	0	0
4,613,009	0	-31,716	0				0	0	0	0	0
18,409	0	757	0				0	0	0	0	0
127,927,098	0	5,185,276	0				0	0	0	0	0
35,220,075	129,612	-550,592	275				0	0	129,888	0	0
5,861,960	307,546	196,829	29,782				0	0	337,328	0	0
12,350,773	0	1,873,378	0				0	0	0	0	0
2,397,208	0	363,488	0				0	0	0	0	0
4,431,380	0	64,166	0				0	0	0	0	0
242,674,381	0	997,631	0				0	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
195,134,495	0	1,053,619	0				0	0	0	0	0
1,271,625	460,012	14,483	0				0	0	460,012	0	0
2,279,074	0	18,648	0				0	0	0	0	0
3,240,611	0	26,647	0				0	0	0	0	0
14,973,668	7,615,400	-1,486,351	-1,686,512				0	0	5,928,888	0	0
10,843,001	5,514,600	-1,126,194	-1,271,138				0	0	4,243,462	0	0
3,001,180	3,001,180	31,982	31,982				0	0	3,033,162	0	0
33,400,176	0	1,220,818	0				0	0	0	0	0
216,086	0	17,448	0				0	0	0	0	0
323,610,748	2,169,005	-9,365,627	3,637,385				0	0	5,806,389	0	0
449,804	0	19,786	0				0	0	0	0	0
628,466	0	-36,701	0				0	0	0	0	0
1,802,166	0	-105,241	0				0	0	0	0	0
2,189,769	0	-112,252	0				0	0	0	0	0
44,604,192	900,718	2,097,527	-198,249				0	0	702,469	0	0
79,177,966	20,245,659	182,022	-10,781,721				0	0	9,463,938	0	0
3,730,361	953,388	-97,092	-508,622				0	0	444,765	0	0
37,853	0	116	0				0	0	0	0	0
30,975	0	-1,809	0				0	0	0	0	0
27,131	0	-1,985	0				0	0	0	0	0
683	0	-2	0				0	0	0	0	0
10,394,686	0	894,163	1,955,654				0	0	1,955,654	0	0
64,332,969	0	-1,325,327	0				0	0	0	0	0
5,163,817	292,778	-736,172	-292,778				0	0	0	0	0
383,137	0	-37,996	0				0	0	0	0	0
3,298,629	0	-241,537	0				0	0	0	0	0
2,296,609	1,223	95,120	-820				0	0	403	0	0
1,303,493	0	-89,582	0				0	0	0	0	0
1,396,456	0	-140,530	0				0	0	0	0	0
3,428,751	0	0	0				0	0	0	0	0
95,980	0	17,872	0				0	0	0	0	0
343,462	291,186	-55,980	-56,845				0	0	234,341	0	0
0	0	4,096,350	4,096,350				0	0	4,096,350	0	0
0	0	1,365,450	1,365,450				0	0	1,365,450	0	0
913,481	0	37,671	0				0	0	0	0	0
161,831,628	132,017,256	42,837,059	44,244,319				0	0	176,261,575	0	0
239,304,002	13,304,488	-28,012,192	-13,304,488				0	0	0	0	0
0	0	1,464,958	0				0	0	0	0	0
0	0	659,415	0				0	0	0	0	0
541	541	2	2				0	0	543	0	0
120,259	0	535	0				0	0	0	0	0
322,490	45,744	-3,859	1,750				0	0	47,494	0	0
1,707,458	0	279,841	0				0	0	0	0	0
150,706	0	1,439	0				0	0	0	0	0
66,214	66,214	-66,214	-66,214				0	0	0	0	0
107,840	0	-37,518	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
3,139,839	134,489	-171,365	-134,489				0	0	0	0	0
1,476,780	0	381,984	0				0	0	0	0	0
162,678,446	371,153	-18,141,049	-371,153				0	0	0	0	0
76,913,290	160,113	-8,517,260	-160,113				0	0	0	0	0
4,483	4,483	-4,483	-4,483				0	0	0	0	0
2,569	2,569	-2,569	-2,569				0	0	0	0	0
85,269	0	-6,239	0				0	0	0	0	0
215,652	215,652	-366	-366				0	0	215,286	0	0
21	0	-21	0				0	0	0	0	0
1,806,138	0	29,852	0				0	0	0	0	0
416,355	45,674	-7,241	2,232				0	0	47,906	0	0
1,123	0	1,377	0				0	0	0	0	0
192,548	0	-509	0				0	0	0	0	0
1,810,602	177,008	-263,503	-177,008				0	0	0	0	0
259,928	259,928	552	552				0	0	260,480	0	0
2,486	0	0	0				0	0	0	0	0
17,980,365	0	-1,125,577	0				0	0	0	0	0
395,491	0	0	0				0	0	0	0	0
3,944,396	3,292	161,521	0				0	0	3,292	0	0
232,688	0	-26,114	0				0	0	0	0	0
6,804	0	-114	0				0	0	0	0	0
47,889	10,817	-11,319	-10,817				0	0	0	0	0
295,239	21,053	-25,028	-21,053				0	0	0	0	0
415,821	11,299	-18,079	-11,299				0	0	0	0	0
8,155,513	0	-1,379,843	0				0	0	0	0	0
258,138	206,481	227,355	147,614				0	0	354,095	0	0
265,552	0	7,487	0				0	0	0	0	0
154,747	10,800	-18,632	-10,800				0	0	0	0	0
5,896,058	0	1,293,003	1,748,333				0	0	1,748,333	0	0
611,277,326	0	18,239,300	0				0	0	0	0	0
48,300,942	0	-830,777	0				0	0	0	0	0
158,072,030	0	3,218,881	0				0	0	0	0	0
26,423	0	1,257	0				0	0	0	0	0
817,249	0	-49,958	0				0	0	0	0	0
7,018,255	0	246,954	0				0	0	0	0	0
140,729	0	-41,043	0				0	0	0	0	0
983,295	292,341	200,390	67,678				0	0	360,019	0	0
7,401,689	0	183,032	0				0	0	0	0	0
866,399	0	20,268	0				0	0	0	0	0
780,436	0	19,295	0				0	0	0	0	0
516,084	0	99,999	0				0	0	0	0	0
1,146,735	0	1,491	0				0	0	0	0	0
114,594	0	149	0				0	0	0	0	0
43,252,978	34,214,688	-34,379,584	-34,214,688				0	0	0	0	0
86,557	10,160	49,343	29,504				0	0	39,664	0	0
9,025	0	-311	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
14,375	0	226	0				0	0	0	0	0
320,256	4,454	-15,323	13,110				0	0	17,564	0	0
356,477	0	491,110	398,872				0	0	398,872	0	0
801,487	0	48,114	0				0	0	0	0	0
4,554,673	373,110	156,444	-108,768				0	0	264,342	0	0
1,793,793	261	19,121	-147				0	0	114	0	0
1,271,133	0	-514,079	0				0	0	0	0	0
74,032	6,238	-7,059	613				0	0	6,851	0	0
46,350	0	-39	0				0	0	0	0	0
22,208	0	187	0				0	0	0	0	0
16,314	0	-6,485	0				0	0	0	0	0
8,488	0	73	0				0	0	0	0	0
133,998	0	-30,576	0				0	0	0	0	0
703,999	684,383	1,603,441	1,582,400				0	0	2,266,783	0	0
29,519	0	398,124	405,555				0	0	405,555	0	0
806,979	0	77,453	686				0	0	686	0	0
1,286,675	2,886	71,552	13,895				0	0	16,781	0	0
84,142	0	337	0				0	0	0	0	0
957,551	0	58,094	0				0	0	0	0	0
2,234,285	0	135,554	0				0	0	0	0	0
132,321	0	0	0				0	0	0	0	0
201,348	0	262	0				0	0	0	0	0
563,877	13,672	-563,877	-13,672				0	0	0	0	0
3,151	0	50	0				0	0	0	0	0
5,238,461	0	48,228	0				0	0	0	0	0
23,156,386	20,131,386	-20,048,886	-20,131,386				0	0	0	0	0
2,273,117	1,998,117	-827,123	-1,998,117				0	0	0	0	0
323,584	0	14,315	0				0	0	0	0	0
20,684	0	17,284	0				0	0	0	0	0
96,275	0	10,370	0				0	0	0	0	0
84	0	10	0				0	0	0	0	0
42,545	0	-2,485	0				0	0	0	0	0
13,424,888	543,296	-841,729	-543,296				0	0	0	0	0
111,203	0	-3,059	0				0	0	0	0	0
165,401	0	0	0				0	0	0	0	0
17,739,595	0	-151,456	0				0	0	0	0	0
3,027,219	3,027,219	-1,863,725	-3,027,219				0	0	0	0	0
1,864,684	1,864,684	112,331	112,331				0	0	1,977,015	0	0
192,500	0	5,250	0				0	0	0	0	0
224,120	80,423	-121,636	-79,290				0	0	1,133	0	0
279,418	58,031	-77,752	-45,629				0	0	12,402	0	0
1,888,676	0	-205,833	0				0	0	0	0	0
401	0	-27	0				0	0	0	0	0
37,001,955	9,519,070	-5,837,705	-5,959,133				0	0	3,559,937	0	0
215,927,752	0	-17,303,575	0				0	0	0	0	0
12,472,894	0	-209,804	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
13,844,415	0	2,326,109	0				0	0	0	0	0
169,419	0	718,945	0				0	0	0	0	0
6,437,068	0	117,975	0				0	0	0	0	0
25,566,518	0	2,266,486	0				0	0	0	0	0
1,581,952	0	80,027	0				0	0	0	0	0
5,050,960	0	-606,494	0				0	0	0	0	0
24,953,277	0	-916,484	0				0	0	0	0	0
2,882,893	0	93,310	0				0	0	0	0	0
1	0	-1	0				0	0	0	0	0
4	0	-4	0				0	0	0	0	0
488,316	0	2,607	0				0	0	0	0	0
16,146	0	86	0				0	0	0	0	0
174,991	0	934	0				0	0	0	0	0
68,731	0	367	0				0	0	0	0	0
28,583	0	153	0				0	0	0	0	0
36,875	0	197	0				0	0	0	0	0
20,510	0	109	0				0	0	0	0	0
25,965	0	139	0				0	0	0	0	0
36,656	0	196	0				0	0	0	0	0
6,079,071	0	-15,995	0				0	0	0	0	0
365,893	0	83,799	0				0	0	0	0	0
190,940	190,940	820	820				0	0	191,760	0	0
0	0	96,718	0				0	0	0	0	0
51,590,163	19,512,220	-9,319,729	-3,906,019				0	0	15,606,201	0	0
17,380,510	4,583,898	-7,681,843	-4,583,898				0	0	0	0	0
3	0	0	0				0	0	0	0	0
0	0	102,369	13,286				0	0	13,286	0	0
6,868,685	2,495,323	-1,182,865	-445,526				0	0	2,049,798	0	0
0	0	323,242	0				0	0	0	0	0
37,331,977	14,633,934	-6,778,212	-2,929,373				0	0	11,704,561	0	0
1,957,654	750,474	-354,323	-150,234				0	0	600,240	0	0
10,625,915	0	585,629	0				0	0	0	0	0
325,570	316,744	-316,701	-316,744				0	0	0	0	0
118,237	0	568	0				0	0	0	0	0
337,599	0	1,620	0				0	0	0	0	0
52,282	0	251	0				0	0	0	0	0
4,992	0	24	0				0	0	0	0	0
43,479	0	209	0				0	0	0	0	0
15,340	0	74	0				0	0	0	0	0
623,674	207	523,035	-207				0	0	0	0	0
1,585,276	0	21,397	0				0	0	0	0	0
77,888,297	103,123	-1,615,463	-103,123				0	0	0	0	0
52,299,937	0	555,829	0				0	0	0	0	0
1,827,265	788,605	-106,401	29,142				0	0	817,747	0	0
66,961,332	0	2,347,810	0				0	0	0	0	0
71,561,390	0	2,234,017	1,172,722				0	0	1,172,722	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
14,107,879	1,686,116	623,600	3,583				0	0	1,689,700	0	0
42,494	0	1,455	0				0	0	0	0	0
73,936,181	0	2,334,757	1,231,327				0	0	1,231,327	0	0
9,861,834	1,379,550	434,970	2,932				0	0	1,382,482	0	0
2,494,409	0	-28,615	0				0	0	0	0	0
2,634,773	0	-29,776	0				0	0	0	0	0
28,385,328	0	-322,712	0				0	0	0	0	0
101,074	0	16,813	0				0	0	0	0	0
1,035,482	704,027	-70,082	-132,163				0	0	571,864	0	0
0	0	311,100	311,100				0	0	311,100	0	0
77,569	0	-7,368	0				0	0	0	0	0
10,963,953	0	-3,496,354	0				0	0	0	0	0
1,306,619	48,303	-66,718	-28,542				0	0	19,761	0	0
15,314,543	0	22,157	0				0	0	0	0	0
25,096,558	0	7,163,835	0				0	0	0	0	0
283,371	0	-78,089	0				0	0	0	0	0
96,802	0	126	0				0	0	0	0	0
5,838,199	0	19,703	0				0	0	0	0	0
95,998	95,998	-95,998	-95,998				0	0	0	0	0
543,345	0	-48,575	0				0	0	0	0	0
288,347	0	117	0				0	0	0	0	0
48,931	0	1,072	0				0	0	0	0	0
3,247,421	2,876,414	16,866	6,113				0	0	2,882,527	0	0
10,019,438	0	-66,348	0				0	0	0	0	0
21,696,218	0	780,943	0				0	0	0	0	0
3,544,651	0	-448,547	0				0	0	0	0	0
30,813	0	-30,813	0				0	0	0	0	0
63,673	0	136	0				0	0	0	0	0
2,164	0	5	0				0	0	0	0	0
645	0	-1	0				0	0	0	0	0
7,538,806	0	6,536,420	0				0	0	0	0	0
312,311	0	-63,226	0				0	0	0	0	0
20,731	0	44	0				0	0	0	0	0
-4,106,586,979	539,800,325	-49,482,906	13,052,444				877,631,008	-333,954,654	9,176,415	0	0
3,083	3,083	10,239	10,239				13,322	0	0	0	0
3,031,562,127	2,964,010,715	-289,893,566	-289,943,305				7,316,890,260	-4,642,822,850	0	0	0
332,480,605	332,370,239	96,414,816	96,414,807				631,194,163	-216,460,003	14,050,886	0	0
4,612,277	4,611,545	-465,326	-464,594				14,732,855	-10,585,904	0	0	0
34,591,447	34,591,447	1,140,239	1,140,239				0	0	35,731,686	0	0
125,795	125,795	-82,989	-82,989				0	0	42,806	0	0
719,416,787	719,410,843	-102,334,238	-102,511,367				0	-44,549	616,944,024	0	0
122,911,949	114,901,709	12,135,012	12,400,896				516,832,359	-389,529,753	0	0	0
2,060,816,456	2,030,671,092	-376,577,097	-377,474,594				5,118,403,706	-3,575,138,628	109,931,419	0	0
63,754,996	59,220,313	-18,036,157	-18,246,836				158,082,836	-117,109,359	0	0	0
172,887	172,887	831	831				0	0	173,718	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
48,980,159	48,980,159	6,954,405	6,954,405				2	0	55,934,563	0	0
81,395,539	81,395,539	-45,522,368	-45,522,368				0	0	35,873,171	0	0
12,287,503,524	-1,911,871,505	1,271,115,350	1,441,794,763				-12,263,108,075	7,781,371,097	-790,266,850	4,801,927,086	383,139,142
811,491,686	274,431,224	23,865,663	0				0	0	0	274,431,224	0
0	0	0	0				0	0	0	0	0
7,911,676	5,644,918	-2,590,568	-338,551				2,093,218	0	0	3,213,150	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
84,127,139	84,127,139	-2,805,449	-2,805,449				365,713,271	-284,391,580	0	0	0
594,647	0	-55,354	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,203,229	1,707,919	-1,063,978	-1,707,919				0	0	0	0	0
3,482,592	3,469,663	-137,175	-124,245				3,345,417	0	0	0	0
1,118,640	1,118,640	-1,118,640	-1,118,640				0	0	0	0	0
1,985,914	0	2,381	0				0	0	0	0	0
91,042,591	10,279,608	-181,829	-5,858,599				3,207,514	-2,422,505	3,636,000	0	0
0	0	0	0				0	0	0	0	0
143,776,018	0	1,623,804	0				0	0	0	0	0
42,800,081	40,356,282	-3,528,526	-3,350,258				294,285,297	-257,279,274	0	0	0
1,477,819,694	0	-61,854,903	0				0	0	0	0	0
867,195,471	0	19,634,529	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
24,671,249	24,671,249	52,430	52,430				0	0	24,723,679	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
203,674,242	39,342,907	1,315,315	769,871				40,112,778	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,329,251	1,329,251	13,942,723	13,942,723				23,954,081	-23,309,310	0	14,627,202	0
0	0	0	0				0	0	0	0	0
4,226,953	4,226,953	31,211,287	31,211,287				35,438,240	0	0	0	0
405,013,638	405,013,638	-316,386,355	-316,386,355				14,147,586	0	0	74,479,697	0
32,615,832	32,615,832	-35,263,874	-35,263,874				-2,648,042	0	0	0	0
6,214,639	6,045,996	34,019,158	33,982,776				9,501,800	-1,435,211	0	31,962,182	0
0	0	0	0				0	0	0	0	0
680,108,606	673,857,135	-13,995,771	-14,448,857				1,497,340,220	-837,931,942	0	0	0
40,495,288	39,114,571	-10,263,149	-10,717,944				57,259,907	-34,033,429	5,170,149	0	0
0	0	21,902,000	21,902,000				21,902,000	0	0	0	0
75,223,686	75,223,686	61,930,466	61,930,466				137,154,152	0	0	0	0
260,918	260,918	73,530	73,530				334,448	0	0	0	0
903	903	48,400	48,400				2,365	0	46,939	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,632,695	2,577,378	-269,869	-258,799				2,473,226	-154,647	0	0	0
26,589,834	25,257,255	-3,485,884	-3,595,598				32,209,052	-10,547,396	0	0	0
508,340	429,698	-108,067	-61,049				562,503	-193,854	0	0	0
8,323,253	5,732,183	3,514,145	3,054,121				9,174,020	-387,716	0	0	0
9,178,137	7,210,064	-1,164,982	-1,217,231				7,859,673	-1,866,839	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
5,913,471	5,913,471	67,802	67,802				6,599,663	-618,391	0	0	0
8,961,723	7,141,577	-530,236	-292,680				8,011,858	-1,162,960	0	0	0
5,917,225	5,917,225	447,274	447,274				8,953,338	-2,588,839	0	0	0
9,359,798	9,359,798	1,521,422	1,521,422				13,581,912	-2,700,692	0	0	0
20,334,273	20,334,273	1,536,428	1,536,428				21,870,700	0	0	0	0
0	0	0	0				0	0	0	0	0
1,775,260	1,775,260	134,189	134,189				2,686,554	-777,105	0	0	0
4,305,621	4,218,506	-932,811	-913,272				4,644,276	-1,339,041	0	0	0
1,722,249	1,687,404	-373,123	-365,307				1,857,693	-535,596	0	0	0
1,986,972	1,986,972	-912,344	-912,344				3,123,945	-2,049,317	0	0	0
204,454	173,540	365,617	396,532				762,344	-192,273	0	0	0
1,674,230	1,674,227	71,464	67,345				1,896,748	-155,175	0	0	0
1,148,162	1,124,931	-248,746	-243,536				1,238,465	-357,069	0	0	0
2,680,713	2,680,709	305,799	299,246				3,034,288	-54,333	0	0	0
3,960,202	2,551,257	171,555	371,365				2,922,621	0	0	0	0
0	0	0	0				0	0	0	0	0
1,145,910	1,021,530	17,987	-30,962				1,266,336	-275,768	0	0	0
8,934,155	7,902,604	-982,276	-1,054,762				7,799,286	-951,444	0	0	0
4,675,927	3,674,185	-592,780	-619,357				4,004,878	-950,050	0	0	0
332,718	310,443	-70,876	-70,938				499,825	-260,321	0	0	0
775,381	542,187	-4,858	3,137				545,324	0	0	0	0
21,520,253	14,183,083	-1,258,725	-537,323				13,645,760	0	0	0	0
0	0	0	0				0	0	0	0	0
16,084,280	13,781,655	-4,435,140	-4,572,653				19,147,172	-9,938,170	0	0	0
118,526	116,478	-3,964	-4,272				176,206	-64,001	0	0	0
23,516	23,516	-7,869	-7,869				15,647	0	0	0	0
614,483	614,483	-124,456	-124,456				517,261	-27,233	0	0	0
0	0	0	0				0	0	0	0	0
19,378,263	14,398,735	1,968,497	933,247				15,381,228	-49,246	0	0	0
84,265	84,263	-37,932	-37,930				112,772	-66,439	0	0	0
69,994,938	62,934,901	-13,918,923	-13,983,797				83,424,564	-34,562,273	88,812	0	0
80,194,712	57,563,502	1,377,060	1,952,700				59,897,938	-389,964	8,228	0	0
29,790,051	19,662,073	2,223,343	1,453,841				21,220,093	-204,438	100,259	0	0
65,405,312	45,284,474	685,380	114,724				47,389,106	-2,096,488	106,579	0	0
16,497,815	12,876,715	-112,011	-368,574				12,508,140	0	0	0	0
9,951,564	6,935,061	1,401,736	1,868,815				9,358,728	-554,852	0	0	0
38,778,289	36,240,578	-6,272,160	-6,209,985				50,926,400	-20,895,807	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
0	0	0	0				0	0	0	0	0
1,495,024	1,492,891	-45,519	-45,556				1,447,335	0	0	0	0
3276297	3091717	70,710	67,150				1,747,794	0	1,411,073	0	0
23,382,187	18,366,986	-3,066,342	-3,199,471				19,892,080	-4,724,564	0	0	0
0	0	0	0				0	0	0	0	0
3,481	3,481	11,597	11,597				15,078	0	0	0	0
0	0	0	0				0	0	0	0	0
22,224,628	21,143,513	-2,752,252	-2,677,572				32,170,147	-13,704,206	0	0	0
40,121,122	25,343,513	-1,390,599	-721,059				33,850,807	-9,228,353	0	0	0
0	0	0	0				0	0	0	0	0
3,308,955	2,976,897	70,274	38,456				3,642,450	-627,096	0	0	0
37,909	37,909	81	81				37,990	0	0	0	0
5,127,472	4,534,155	-563,018	-605,147				4,474,812	-545,804	0	0	0
562,556	561,528	-562,356	-561,528				609,609	-609,609	0	0	0
158,275	0	995	0				0	0	0	0	0
68,333,619	64,110,555	-12,977,948	-13,439,480				83,671,802	-38,683,530	5,682,803	0	0
103,180,894	77,464,567	1,127,437	1,425,300				75,303,641	-1,123,416	4,709,643	0	0
37,715,702	28,250,946	7,032,425	6,007,833				34,970,924	-830,971	118,826	0	0
0	0	0	0				0	0	0	0	0
66,940,974	50,508,330	2,965,371	2,949,846				53,446,864	-1,113,663	1,124,975	0	0
60,505,089	56,435,594	-906,409	-1,122,271				73,145,437	-17,832,114	0	0	0
2,701,509	2,121,646	-354,952	-370,376				2,297,613	-546,343	0	0	0
16,585,241	13,028,684	-2,304,368	-2,398,746				13,939,588	-3,309,650	0	0	0
0	0	0	0				0	0	0	0	0
1,230,748	1,129,360	-297,795	-276,440				2,932,746	-2,079,825	0	0	0
6,624,501	6,206,833	-678,426	-812,853				8,604,409	-3,210,429	0	0	0
5,712,311	4,996,837	-179,045	-334,292				5,828,747	-1,166,203	0	0	0
277,088	277,085	-69,128	-69,125				287,249	-79,289	0	0	0
0	0	0	0				0	0	0	0	0
335,249	0	-133,146	0				0	0	0	0	0
156,837	0	23,025	0				0	0	0	0	0
782,283	16,075	13,435	-16,075				0	0	0	0	0
0	0	0	0				0	0	0	0	0
31,440,107	30,033,438	-3,730,611	-3,672,905				43,385,920	-17,025,387	0	0	0
268,379	0	-21,941	0				0	0	0	0	0
571,546	503	-236,385	-503				0	0	0	0	0
0	0	0	0				0	0	0	0	0
563,432	563,432	-340,340	-340,340				616,439	-393,347	0	0	0
641,645	548,452	-220,881	-187,932				4,996,314	-4,635,795	0	0	0
1,889,596	0	250,424	0				0	0	0	0	0
8,162,681	7,707,926	47,749	97,953				7,805,878	0	0	0	0
142,861	0	-4,751	0				0	0	0	0	0
607,715	607,715	104,919	104,919				2,030,452	-1,317,818	0	0	0
394,574	0	33,351	0				0	0	0	0	0
19,193,909	19,099,125	2,670,659	2,240,962				34,534,628	-13,194,541	0	0	0
10,681,246	10,681,246	14,905	14,905				10,696,151	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
17,691,854	17,691,854	-1,065,753	-1,065,753				32,628,242	-16,002,141	0	0	0
70,369	7,110	-26,927	-5,739				1,371	0	0	0	0
26,560,412	24,380,140	-1,940,925	-3,834,878				22,263,550	-1,718,288	0	0	0
0	0	0	0				0	0	0	0	0
77,828,992	74,539,618	-15,102,768	-14,801,686				98,205,318	-38,467,386	0	0	0
27,574,282	0	1,562,344	0				0	0	0	0	0
-4,529,094	-4,529,094	-1,318,885	-1,318,885				0	0	-5,847,979	0	0
0	0	0	0				0	0	0	0	0
172,544,488	0	-2,652,925	0				0	0	0	0	169,891,563
4,801,981,372	20,832,324	-301,351,655	-4,436,724				0	0	16,395,600	0	3,481,772,606
196,334,639	217,867	5,340,792	463				0	0	218,329	0	60,446,041
731,992,994	0	-221,357,297	0				0	0	0	0	305,674,369
954,446,769	477,203	-909,145,593	6,897,553				7,374,756	0	0	0	37,926,420
21,656,285	55,367	-7,411,785	6,062				61,430	0	0	0	14,183,071
0	0	0	0				0	0	0	0	0
36,395,572	36,395,572	140,718,132	140,718,132				36,335,190	0	140,778,514	0	0
657,300,542	543,336,890	-247,973,814	-223,955,778				1	0	319,381,111	0	82,009,357
19,826,467	0	1,485,332	0				0	0	0	0	21,311,799
0	0	0	0				0	0	0	0	0
10,362,726,528	61,530,199	-1,669,779,111	-58,021,620				0	0	3,508,580	0	7,928,866,880
332,755,595	0	-277,369,086	829,808				0	0	829,808	0	-81,878,604
3,525,645,606	0	-1,562,748,523	275,342,204				0	0	275,342,204	0	1,949,167,901
3,469,444,593	12,351,232	99,207,402	-12,325,489				0	0	25,743	0	3,567,608,451
937,624,411	50,571,716	-832,022,520	-49,250,604				0	0	1,321,112	0	223,374,377
3,499,358,667	37,233	-1,217,047,897	1,801,460				0	0	1,838,692	0	2,327,402,943
400,318,351	0	-400,318,351	0				0	0	0	0	0
176,332,347	25,623,700	-2,840,303	305,523				25,929,223	0	0	0	147,562,820
675,204,892	10,924,432	-87,027,992	-2,736,777				8,187,656	0	0	0	579,989,244
390,456,875	12,864,678	-62,283,394	148,369,048				879,876	0	160,353,851	0	166,939,755
400,377,274	1,923,103	-18,921,681	-385,286				1,537,817	0	0	0	379,917,776
284,747,298	6,143,033	-1,986,573	-89,181				6,053,852	0	0	0	276,706,873
-1,509,265,917	12,998,134	1,035,799,527	109,033,293				15,086,683	0	106,944,744	0	-595,497,817
1,670,446	1,670,446	88,961,743	88,961,743				1,769,253	0	0	88,862,936	0
39,061,591	39,061,591	0	0				12,670,468	0	0	26,391,123	0
4,788	4,788	-4,788	-4,788				0	0	0	0	0
573	573	-573	-573				0	0	0	0	0
1,960,000	1,960,000	-1,960,000	-1,960,000				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	213,899,337	213,899,337				0	0	0	213,899,337	0
10,241	10,241	-10,241	-10,241				0	0	0	0	0
0	0	0	0				0	0	0	0	0
39,404,708	39,404,708	0	0				13,013,585	0	0	26,391,123	0
17,848,521,444	17,848,521,444	14,857,478,556	-5,972,521,444				5,245,000,000	0	0	6,631,000,000	20,330,000,000
296,089,908	296,089,908	0	0				296,089,908	0	0	0	0
42	42	0	0				42	0	0	0	0
17	17	0	0				17	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	BLANK	B	BLANK	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	Rev Repos
8,160	8,160	0	0				8,160	0	0	0	0
4,574,762	4,574,762	-4,574,762	-4,574,762				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

108,402,068,940	57,361,547,362	18	-1

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	286	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	383	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	12,410	0	0
0	0	0	0
0	22,042	0	0
0	4,794	0	0
0	12,119	0	0
0	270,520	0	0
0	8,877	0	0
0	22,729	0	0
0	21,415	0	0
0	56,567	0	0
0	25,868	0	0
0	82,346	0	0
0	389,032	0	0
0	567	0	0
0	425	0	0
0	1,148,634	0	0
0	14,214	0	0
0	231	0	0
0	510	0	0
0	615	0	0
0	370	0	0
0	562	0	0
0	9,973	0	0
0	234,485	0	0
0	156,791	0	0
0	764	0	0
0	305	0	0
0	17,342	0	0
0	1,223	0	0
0	347,556	0	0
0	34,090	0	0
0	2,482	0	0
0	2,956	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	123	0	0
0	153,162	0	0
0	1,098	0	0
0	23,898	0	0
0	41,284	0	0
0	15,698	0	0
0	67,802	0	0
0	452	0	0
0	2,266	0	0
0	0	0	0
0	17,863	0	0
0	3,332	0	0
0	2,836,053	0	0
0	7,028	0	0
0	920	0	0
0	4,495	0	0
0	1,746	0	0
0	730	0	0
0	9	0	0
0	19,125	0	0
0	99	0	0
0	327	0	0
0	274	0	0
0	733	0	0
0	29,971	0	0
0	262	0	0
0	1,343	0	0
0	274,213	0	0
0	2,447	0	0
0	762	0	0
0	1,098,205	0	0
0	8,315	0	0
0	1,751	0	0
0	1,333,750	0	0
0	22,570	0	0
0	2,089,438	0	0
0	33,498	0	0
0	410	0	0
0	5,467	0	0
0	46,480	0	0
0	3,810	0	0
0	2,580	0	0
0	3,088	0	0
0	137	0	0
0	404	0	0
0	2,655	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	15,497	0	0
0	9,591	0	0
0	102,602	0	0
0	105	0	0
0	10,261	0	0
0	36,638	0	0
0	81,174	0	0
0	18,096	0	0
0	19,011	0	0
0	8,737	0	0
0	5,233	0	0
0	2,064	0	0
0	665	0	0
0	17,619	0	0
0	19,989	0	0
0	37,276	0	0
0	6,064	0	0
0	47,844	0	0
0	2,505	0	0
0	5,428	0	0
0	5,428	0	0
0	2,782	0	0
0	34,900	0	0
0	1,635	0	0
0	4	0	0
0	2,213	0	0
0	52,467	0	0
0	30,412	0	0
0	4,392	0	0
0	4,367	0	0
0	362,239	0	0
0	726	0	0
0	2,430	0	0
0	38	0	0
0	21,766	0	0
0	1,243	0	0
0	67,213	0	0
0	272,474	0	0
0	1,299	0	0
0	161	0	0
0	129,377	0	0
0	677	0	0
0	39,426	0	0
0	147,110	0	0
0	1,223	0	0
0	11,724	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	36,300	0	0
0	4,139	0	0
0	1,558	0	0
0	353	0	0
0	973	0	0
0	0	0	0
0	1,299	0	0
0	29,100	0	0
0	623	0	0
0	691	0	0
0	605	0	0
0	591	0	0
0	246	0	0
0	552	0	0
0	676	0	0
0	4,466	0	0
0	127	0	0
0	8,137	0	0
0	76,138	0	0
0	131,966	0	0
0	3,624	0	0
0	2,000	0	0
0	1,859	0	0
0	11,053	0	0
0	182,203	0	0
0	322	0	0
0	683,259	0	0
0	18,028	0	0
0	3,932	0	0
0	25,437	0	0
0	3,477	0	0
0	2,580	0	0
0	850	0	0
0	1,367	0	0
0	294	0	0
0	3,816	0	0
0	2,298	0	0
0	17,443	0	0
0	972	0	0
0	4,133	0	0
0	226	0	0
0	4,370	0	0
0	1,244	0	0
0	10,396	0	0
0	2,211	0	0
0	5,653	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	13,918	0	0
0	215	0	0
0	1,751	0	0
0	1,878	0	0
0	565	0	0
0	347	0	0
0	7,345	0	0
0	516	0	0
0	784	0	0
0	2,965	0	0
0	6,253	0	0
0	2,800	0	0
0	1,400	0	0
0	5,458	0	0
0	371	0	0
0	980	0	0
0	709,847	0	0
0	182	0	0
0	1,458	0	0
0	3,165	0	0
0	359	0	0
0	1,402	0	0
0	3,250	0	0
0	5,859	0	0
0	1,450	0	0
0	1,400	0	0
0	2,080	0	0
0	21,630	0	0
0	287,313	0	0
0	253	0	0
0	47,136	0	0
0	56,917	0	0
0	4,143	0	0
0	5,533	0	0
0	52,530	0	0
0	686	0	0
0	21,856	0	0
0	55,456	0	0
0	466	0	0
0	269	0	0
0	6,921	0	0
0	17,783	0	0
0	5,776	0	0
0	6,045	0	0
0	15,785	0	0
0	48,680	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	80,139	0	0
0	1,266	0	0
0	3	0	0
0	532	0	0
0	22,054	0	0
0	10,205	0	0
0	295	0	0
0	7,696	0	0
0	2,271	0	0
0	0	0	0
0	0	0	0
0	1,840	0	0
0	240,416	0	0
0	985	0	0
0	673	0	0
0	368	0	0
0	23,318	0	0
0	271	0	0
0	345	0	0
0	81,960	0	0
0	18,494	0	0
0	8,092	0	0
0	168,498	0	0
0	100,173	0	0
0	5,165	0	0
0	4,235	0	0
0	476,923	0	0
0	152,115	0	0
0	1,092	0	0
0	25,013	0	0
0	639	0	0
0	881	0	0
0	1,575	0	0
0	665	0	0
0	159	0	0
0	8,124	0	0
0	2,264	0	0
0	3,018	0	0
0	569	0	0
0	876	0	0
0	1,263	0	0
0	292	0	0
0	40,173	0	0
0	1,026	0	0
0	333	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	7,394	0	0
0	513	0	0
0	7,410	0	0
0	1,450	0	0
0	1,233	0	0
0	5,859	0	0
0	16,918	0	0
0	46,778	0	0
0	1,618	0	0
0	0	0	0
0	3,636	0	0
0	744	0	0
0	6,276	0	0
0	37	0	0
0	82,472	0	0
0	691,578	0	0
0	194	0	0
0	2,681,303	0	0
0	209	0	0
0	1,183	0	0
0	100	0	0
0	10	0	0
0	40,243	0	0
0	594,465	0	0
0	118	0	0
0	477	0	0
0	1,007	0	0
0	118	0	0
0	449	0	0
0	1,730	0	0
0	130	0	0
0	355	0	0
0	43,713	0	0
0	16,652	0	0
0	13,203	0	0
0	4,401	0	0
0	125,827	0	0
0	3,507	0	0
0	101,132	0	0
0	1,903	0	0
0	560	0	0
0	1,451	0	0
0	4,322	0	0
0	941	0	0
0	2,228,853	0	0
0	3,032	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	226	0	0
0	4,721	0	0
0	750	0	0
0	121	0	0
0	409	0	0
0	9,043	0	0
0	367	0	0
0	3	0	0
0	1,163,816	0	0
0	12,547	0	0
0	16,828,691	0	0
0	299,765	0	0
0	140,592	0	0
0	10,095,916	0	0
0	2,921,537	0	0
0	7,185	0	0
0	2,286,638	0	0
0	1,499,855	0	0
0	588	0	0
0	837,446	0	0
0	117,108	0	0
0	45,853	0	0
0	11,922	0	0
0	1,804	0	0
0	1,444	0	0
0	3,970	0	0
0	32,936	0	0
0	104,305	0	0
0	0	0	0
0	8	0	0
0	197,684	0	0
0	0	0	0
0	1,691	0	0
0	115	0	0
0	10,508	0	0
0	144,201	0	0
0	33	0	0
0	120,207	0	0
0	2,250	0	0
0	0	0	0
0	1,020,520	0	0
0	6,417	0	0
0	3,464	0	0
0	425	0	0
0	186	0	0
0	582	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	11,262	0	0
0	651	0	0
0	1,341	0	0
0	325	0	0
0	3,240	0	0
0	6,007	0	0
0	1,857	0	0
0	1,009	0	0
0	32,043	0	0
0	397	0	0
0	273	0	0
0	22,159	0	0
0	533	0	0
0	678	0	0
0	14,302	0	0
0	0	0	0
0	8,771	0	0
0	2	0	0
0	161,121	0	0
0	12,344	0	0
0	5,610	0	0
0	2,930	0	0
0	35,499	0	0
0	41,348	0	0
0	150	0	0
0	488,220	0	0
0	460	0	0
0	25,838	0	0
0	142	0	0
0	430	0	0
0	5,642,074	0	0
0	44,258	0	0
0	751	0	0
0	6,280	0	0
0	384,997	0	0
0	85,427	0	0
0	182,348	0	0
0	1,385,000	0	0
0	180,625	0	0
0	33,000	0	0
0	188,505	0	0
0	15	0	0
0	3,343	0	0
0	4,373,950	0	0
0	365,186	0	0
0	32,627	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	108,579	0	0
0	82,301	0	0
0	0	0	0
0	75,233	0	0
0	1,874,454	0	0
0	17,220	0	0
0	168	0	0
0	76,171	0	0
0	442,733	0	0
0	22	0	0
0	84,936	0	0
0	125,660	0	0
0	553,599	0	0
0	23,367	0	0
0	1,511,795	0	0
0	11	0	0
0	2,596,154	0	0
0	10,500	0	0
0	1,244,098	0	0
0	1,613	0	0
0	11,692	0	0
0	481,954	0	0
0	28,461	0	0
0	15,000	0	0
0	176	0	0
0	1,416,883	0	0
0	47,033	0	0
0	12,256	0	0
0	266,805	0	0
0	72,529	0	0
0	208,436	0	0
0	1,043,859	0	0
0	69	0	0
0	117,368	0	0
0	165,718	0	0
0	356,631	0	0
0	1,793,115	0	0
0	1,132,749	0	0
0	92,274	0	0
0	94,205	0	0
0	31,500	0	0
0	1,415	0	0
0	968,531	0	0
0	150,134	0	0
0	412,985	0	0
0	13	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,222	0	0
0	154,074	0	0
0	25,521	0	0
0	13,756	0	0
0	252,963	0	0
0	3,959	0	0
0	12,144	0	0
0	356	0	0
0	163,736	0	0
0	698,742	0	0
0	3,396,484	0	0
0	1,526,226	0	0
0	19,046	0	0
0	12,095	0	0
0	117,879	0	0
0	97,917	0	0
0	1,005,496	0	0
0	4,856,884	0	0
0	4,755,078	0	0
0	3,496	0	0
0	5,748	0	0
0	10,313	0	0
0	4,321	0	0
0	1,146,313	0	0
0	40,000	0	0
0	1,263	0	0
0	1,609,375	0	0
0	44,106	0	0
0	501,512	0	0
0	143,378	0	0
0	448	0	0
0	191,052	0	0
0	130,600	0	0
0	166,880	0	0
0	22,539	0	0
0	3,654	0	0
0	10,082	0	0
0	10,313	0	0
0	5,882	0	0
0	269,700	0	0
0	564	0	0
0	54,839	0	0
0	226,701	0	0
0	23,333	0	0
0	43,305	0	0
0	1,206,362	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	291,636	0	0
0	1,384	0	0
0	1,258,235	0	0
0	403,542	0	0
0	1,019,818	0	0
0	365,612	0	0
0	6,258	0	0
0	3,992,316	0	0
0	4,321	0	0
0	119,497	0	0
0	8,812	0	0
0	968,099	0	0
0	50,019	0	0
0	19,936	0	0
0	966,123	0	0
0	9,119	0	0
0	32,415	0	0
0	4,321	0	0
0	125,000	0	0
0	50,608	0	0
0	660	0	0
0	1,500,000	0	0
0	469,972	0	0
0	28,073	0	0
0	196,812	0	0
0	12,970	0	0
0	9,428	0	0
0	39,375	0	0
0	14,231	0	0
0	850,000	0	0
0	511,120	0	0
0	27,970	0	0
0	50,593	0	0
0	96	0	0
0	4,175	0	0
0	134,850	0	0
0	191,266	0	0
0	2,209	0	0
0	27,973	0	0
0	57,675	0	0
0	2,599	0	0
0	134,375	0	0
0	38,215,075	0	0
0	2,948	0	0
0	166,500	0	0
0	68,394	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	24,837	0	0
0	151,778	0	0
0	101,185	0	0
0	42,605	0	0
0	2,436	0	0
0	11,848	0	0
0	38,750	0	0
0	3,000	0	0
0	6,000	0	0
0	15,000	0	0
0	75	0	0
0	79,340	0	0
0	63,000	0	0
0	12,000	0	0
0	6,236	0	0
0	31,178	0	0
0	4,387	0	0
0	2,494	0	0
0	369,703	0	0
0	202,500	0	0
0	5,238	0	0
0	4,490	0	0
0	1,799,696	0	0
0	324	0	0
0	52,500	0	0
0	7,733	0	0
0	293,122	0	0
0	34,917	0	0
0	24,359	0	0
0	29,790	0	0
0	3,741	0	0
0	1,871	0	0
0	18,000	0	0
0	7,483	0	0
0	5,238	0	0
0	25,250	0	0
0	33,670	0	0
0	2,494	0	0
0	12,471	0	0
0	3,388	0	0
0	257,298	0	0
0	2,107	0	0
0	9,119	0	0
0	125,211	0	0
0	191,290	0	0
0	62,094	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	53,940	0	0
0	134,850	0	0
0	1,871	0	0
0	212,500	0	0
0	1,532,249	0	0
0	2,100	0	0
0	2,100	0	0
0	66,338	0	0
0	62,941	0	0
0	692,106	0	0
0	47,788	0	0
0	697,647	0	0
0	33,037	0	0
0	3,442	0	0
0	34,366	0	0
0	62,941	0	0
0	29,944	0	0
0	265,350	0	0
0	479,538	0	0
0	1,659,865	0	0
0	155,442	0	0
0	1,871	0	0
0	4,548	0	0
0	13,698	0	0
0	73,237	0	0
0	3,086	0	0
0	0	0	0
0	2,379	0	0
0	106,989	0	0
0	13,958	0	0
0	24,375	0	0
0	70,039	0	0
0	15,000	0	0
0	26,250	0	0
0	0	0	0
0	39,375	0	0
0	543	0	0
0	1,938	0	0
0	414	0	0
0	4,472,500	0	0
0	6,880	0	0
0	0	0	0
0	1,502,555	0	0
0	3,278,985	0	0
0	38,223	0	0
0	1,357	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	297	0	0
0	1,887	0	0
0	1,227	0	0
0	61,250	0	0
0	3,282	0	0
0	67,323	0	0
0	1,534	0	0
0	8,112	0	0
0	901	0	0
0	54,476	0	0
0	6,437	0	0
0	171	0	0
0	113,176	0	0
0	113,176	0	0
0	62,941	0	0
0	251,766	0	0
0	62,941	0	0
0	1,063	0	0
0	640	0	0
0	87,824	0	0
0	25,869	0	0
0	2,024	0	0
0	5,059	0	0
0	39,234	0	0
0	69,302	0	0
0	173,800	0	0
0	1,012	0	0
0	23,464,046	0	0
0	2,121,666	0	0
0	5	0	0
0	178	0	0
0	12,496	0	0
0	1,092	0	0
0	490	0	0
0	6,283	0	0
0	5,732	0	0
0	1,732	0	0
0	179	0	0
0	252,200	0	0
0	4,606	0	0
0	11,145	0	0
0	0	0	0
0	998	0	0
0	12,798	0	0
0	7,329	0	0
0	4,776	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,984	0	0
0	302	0	0
0	1,970	0	0
0	216	0	0
0	93,800,000	0	0
0	195	0	0
0	2	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
283,658,918	0	0	0
0	0	0	0
121,950	0	0	0
217,350	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
11,686,670	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
60,780,913	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
2,150,125	0	0	0
0	0	0	0
12,028,007	0	0	0
2,455,839	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
21,931,365	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
16,001,665	0	0	0
1,333,500	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
181,597,158	0	0	0
0	0	0	0
8,712,652	0	0	0
0	0	0	0
0	0	0	0
39,304,607	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
24,292,333	0	0	0
9	0	0	0
0	0	0	0
0	0	0	0
4	0	-1	0
51,114,020	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,977	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	15,861,529	0	0
0	29,536,076	0	0
0	8,861,055	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,066	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
733,765,172	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	35,603,783	0	0
0	0	0	0
408,340,770	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
80,562	0	0	0
427	0	0	0
0	0	0	0
0	0	0	0
3,357	0	0	0
2,025	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
49,290,000	0	0	0
0	0	0	0
40,390,199	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
54,841,080	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
729,187	0	-1	-1
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
108,315,535	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
950,446,491	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
1,227,781,357	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
25,442,608	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
748,720,298	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,697,870,941	0	0	0
0	0	0	0
0	0	0	0
3,508,981	0	0	0
0	0	0	0
4,787,441	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,747,947	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
659	0	0	0
0	0	0	0
27,448	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,047,829	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
847,114	0	0	0
309,689	0	0	0
0	0	0	0
4,765	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
989,452	0	0	0
907,933	0	0	0
55,129	0	0	0
0	0	1	1
0	0	0	0
60,492	0	0	0
0	0	0	0
504,263	0	0	0
0	0	0	0
0	0	0	0
62,931	0	-1	0
0	0	0	0
0	0	0	0
439,809	0	0	0
0	0	0	0
10,559	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
174	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
4	0	0	0
0	0	0	0
0	0	0	0
4	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
282,194	0	0	0
0	0	0	0
11,754,455	0	0	0
0	0	0	0
0	0	0	0
0	34,584,126	0	0
0	0	0	0
0	0	0	0
0	0	0	0
120,525	0	-1	0
0	0	0	0
0	0	0	0
3,899,076	0	0	0
3,504	0	0	0
0	0	0	0
726,439,868	0	0	0
84	0	0	0
0	0	0	0
0	0	0	0
132,774	0	0	0
14,988,390	0	0	0
30,224,866	0	0	0
20,155,106	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,849,316	0	0	0
73,061,417	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
7,546,429	0	0	0
10,017	0	0	0
0	0	0	0
0	0	0	0
1,074,257	0	0	0
0	0	0	0
0	0	0	0
2,368,554	0	0	0
23,368,010	0	1	1
141,585	0	0	0
0	0	0	0
22,342,786	0	0	0
0	0	0	0
1,032,812	0	-1	-1
0	0	0	0
205,066,073	0	0	0
0	0	0	0
0	0	0	0
10,423,243	0	0	0
0	0	0	0
7,032,907	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,289,453	0	0	0
29,282,991	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
120,041	0	0	-1
743,603	0	0	1
0	0	0	0
669,556	0	0	0
784,195	0	-1	0
521,103	0	0	0
88,017	0	0	0
2,543,236	0	0	-1
327,557	0	-1	0
3,774,661	0	1	0
70,628,773	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
952,229	0	0	0
232,515	0	0	0
0	0	0	0
0	0	0	0
38,029,977	0	-1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
1,955,272	0	-1	0
0	0	0	0
4,771,839	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
698,387	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
11,751,128	0	0	0
0	0	0	0
1,826,825	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
504,239	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,419	0	-1	0
0	0	0	0
34	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
1,144	0	0	0
19,006	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
1,565	0	-1	0
158,692	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,042,311	0	1	0
0	0	0	0
25,023	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,121,465	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
90,400	0	0	0
0	0	0	0
36,374	0	0	0
0	0	0	0
10,352	0	-1	0
0	0	0	0
0	0	0	0
363,769	0	0	0
329,814	0	0	0
19,943	0	0	0
233,244	0	-1	0
12,560	0	0	0
0	0	0	0
0	0	0	0
5,901	0	0	0
0	0	0	0
0	0	0	0
35,248	0	-1	0
18,152,252	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
998,620	0	0	0
279,047	0	0	0
0	0	0	0
0	0	0	0
21,706	0	0	0
67,433	0	0	0
1,592,639	0	0	0
1,194,479	0	0	0
0	0	0	0
257	0	0	0
32,558	0	1	0
43,840	0	0	0
0	0	0	0
0	0	0	0
6,447,963	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,195,650	0	0	0
1,569,907	0	1	0
0	0	0	0
27,930	0	0	0
229,798	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
10,213,660	0	1	0
2,791,687	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
555	0	0	0
5,830	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
74,938	0	0	0
0	0	0	0
3,443	0	0	0
99	0	-1	0
0	0	0	0
0	0	1	1
0	0	0	0
486,040	0	0	0
3,232,436	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
67,247	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
14	0	0	0
757,006	0	0	0
572,902	0	0	0
820,056	0	0	0
2,501	0	0	0
0	0	0	0
534,472	0	0	0
7,030,869	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
3,108,040	0	0	0
1,292,347	0	-1	0
0	0	0	0
762,713	0	1	0
24	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,398,531	0	0	0
0	0	0	0
101,180	0	0	0
0	0	0	0
233,656	0	0	0
452,047	0	0	0
177,745	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,015,071	0	1	0
0	0	0	0
625,058	0	0	0
1,247,071	0	0	0
0	0	0	0
791,624	0	0	0
0	0	0	0
896,180	0	0	0
138,401	0	0	0
740,575	0	0	0
4,376	0	0	0
0	0	0	0
0	0	0	0
2,347,062	0	0	0
1,291,317	0	1	1
0	0	0	0
78	0	0	0
0	0	0	0
5,579,723	0	-1	0
0	0	0	0
0	0	0	0
1,916,999	0	0	0
0	0	0	0
237,414	0	0	0
0	0	0	0
51,722	0	0	0
0	0	0	0
149,235	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
3,583	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,919	0	-1	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
227,747	0	0	0
5,817	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
237	0	0	0
58,883	0	1	1
0	0	-1	-1
0	0	0	0
7,783	0	0	0
6,907	0	0	0
1,774	0	0	0
579	0	0	0
0	0	0	0
0	0	0	0
187,657	0	0	0
30,793	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
1,177,658	0	0	0
9,782	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
991,380	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
66,343	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
127,273	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
518,500	0	0	0
0	0	0	0
0	0	0	0
476,009,883	0	0	0
1,954,689	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
334,712,613	0	1	0
0	0	0	0
40,902,886	0	0	0
1,032	0	0	0
8,857,221	0	0	0
388	0	0	0
305,223	0	0	0
433,534	0	0	0
0	0	0	0
0	0	0	0
754	0	0	0
157,417	0	1	1
58,019,904	0	-1	-1
3,203,697	0	1	0
0	0	0	0
8,012,628	0	0	0
0	0	0	0
15,875	0	0	0
13,216,978	0	0	1
39,476	0	0	0
56,252,634	0	0	0
13,818,767	0	-1	0
49,727,226	0	0	0
111,823,102	0	0	0
228,406	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
157	0	0	0
41,015	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
265	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,645,123	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
17,246,576	0	0	0
0	0	0	0
0	0	0	0
18,283,471	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
105,875,890	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
316,641,445	0	0	0
65,664,279	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
39,765	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
55,734,693	0	-1	-1
0	0	0	0
6,968,652	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,117,891	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
105,987	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,326,731	0	0	0
7,713,422	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
31,869	0	0	0
2,579	0	0	0
4,241	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
16,877	0	0	0
960,788	0	0	0
6,116,955	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,896,630	0	0	0
0	0	0	0
7,266,892	0	0	0
3,185,646	0	0	0
1,454,627	0	0	0
6,896,419	0	1	0
458,783	0	0	0
0	0	0	0
0	0	0	0
14,175	0	0	0
327,544	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,035,802	0	0	0
12,384,042	0	0	0
6,357,467	0	0	0
50,097,992	0	0	-1
160,115	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,728,170	0	1	0
181,418	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
67,646,057	0	0	0
696,266	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,943,950	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	296,507,401	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
28,639,486	0	0	0
0	0	0	0
5,381,769	0	0	0
5,186,689	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	2,690,000,000	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
917	0	0	0
0	0	1	0
0	0	0	0
0	0	1	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
14,075,359	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
176,332	0	0	0
67,757,004	0	0	0
0	0	0	0
21,947,057	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
3,011,987	0	0	0
177,767,387	0	0	0
0	0	0	0
23,122,182	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
275	0	0	0
0	0	0	0
0	0	0	0
272,026,412	0	0	0
0	0	0	0
269,454,559	0	1	0
5,630,685	0	-1	0
4,154,860	0	0	0
3,573,639	0	1	0
104,965	0	0	0
104,215,497	0	0	0
0	0	0	0
35,781,830	0	0	0
60,734,643	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
25,982,110	0	0	0
5,422,303	0	-1	0
50,718,713	0	0	0
0	0	0	0
0	0	0	0
910,844	0	0	0
10,170,290	0	1	0
1,981,345	0	0	0
0	0	0	0
12,016,114	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
4,613,017	0	0	0
0	0	0	0
10,522,729	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,060,424	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
1,542,440	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
16,454,428	0	0	0
0	0	0	0
0	0	0	0
4,204,454	0	0	0
7,236,426	0	0	0
40,598,630	0	0	0
12,131,249	0	0	0
54,857,595	0	-1	0
43,058	0	1	0
41,463,914	0	0	0
21,023,209	0	0	0
92,631,257	0	0	0
3,371,767	0	1	0
51,104,637	0	0	0
2,453,709	0	0	0
16,572,652	0	-1	0
5,598,706	0	0	0
0	0	0	0
8,954,116	0	-1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,043,716	0	0	0
8,433,143	0	0	0
4,976,597	0	1	0
0	0	0	0
23,195,657	0	0	0
53,120,124	0	0	0
2,144,792	0	0	0
61,693,789	0	1	0
282,547	0	0	0
4,656,911	0	-1	0
8,824,002	0	-1	0
0	0	0	0
11,589,327	0	0	0
2,777,449	0	-1	0
3,094,810	0	-1	0
2,853,940	0	1	0
4,324,553	0	0	0
2,813,119	0	0	0
1,420,792	0	0	0
3,083,103	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
3,939,597	0	0	0
8,006,128	0	0	0
222,064	0	0	0
2,491,684	0	0	0
0	0	0	0
13,322	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,878,177	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
18,869,430	0	1	0
0	0	0	0
41,144,419	0	0	0
0	0	0	0
0	0	0	0
8,039,613	0	0	0
0	0	0	0
43,979,670	0	0	0
3,875,730	0	0	0
0	0	0	0
25,995,078	0	0	0
0	0	0	0
11,476,305	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,436,379	0	0	0
50,930,389	0	0	0
0	0	0	0
8,660,138	0	-1	0
10,226,171	0	0	0
1,548,911	0	0	0
6,719,976	0	0	0
2	0	0	0
1,212,989	0	0	0
4,901,958	0	0	0
343,187	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
2,238,124	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
14,943,226	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
10,383,353	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,103,783	0	-1	0
1,727,204	0	-1	0
0	0	0	0
64,197	0	0	0
0	0	0	0
994,134	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
18,722	0	0	0
0	0	0	0
0	0	0	0
95,967	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,013,953	0	0	0
0	0	0	0
0	0	0	0
656,716	0	0	0
1,697,015	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
46,254,350	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
20,012	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
43,838	0	1	0
2,724,434	0	0	0
0	0	0	0
0	0	0	0
338,577	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,725,291	0	1	0
0	0	0	0
1,400,916	0	-1	0
0	0	0	0
575,775	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	89,801,883	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
50,212,049	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
375	0	1	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	1	1
0	0	0	0
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0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	0	0
0	8,861,055	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
15,338,959	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	100,079,242	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
3,125,069,682	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
21,577,812	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
0	0	1	0
0	0	0	0
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0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	-1	-1
0	0	1	1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
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0	0	0	0
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0	792,000,000	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,996	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	62,519,630	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
286,813	0	0	0
0	0	0	0
0	2,849,401,108	0	0
0	0	0	0
0	0	0	0
0	132,636,615	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
18,125	0	0	0
0	32,103,636	0	0
0	0	0	0
0	0	0	0
2	0	0	0
0	0	0	0
0	0	0	0
5,099	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	51,553,033	0	0
0	101,480,592	0	0
11,606	0	0	0
33,466	0	0	0
28,356	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,000,000,000	207,880,616	0	0
0	0	0	0
0	0	0	0
13,978,743	0	0	0
8	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
346,108,342	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	65,710,809	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,180,898	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
40,390,199	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,632,726,453	0	0	0
503,624,023	0	0	0
0	0	0	0
0	0	0	0
6,706,028,736	388,135,896	0	0
166,494,422	0	0	0
3,126,355,533	24,083,114,906	0	0
12,349,988,933	0	0	0
322,926,289	0	0	0
0	0	0	0
1,497,910	0	0	0
1,602,169	0	0	0
0	0	0	0
0	0	0	0
40,701	0	0	0
0	0	0	0
112,361	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
77,545	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
48,381,278	0	0	0
0	0	0	0
1,241,472	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,497,092,455	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
800,336	0	0	0
0	0	0	0
2,037,373	0	1	0
0	0	0	0
1,093,730	0	0	0
3,635,445	0	0	0
124,782	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
859,388,121	0	0	0
0	0	0	0
0	5,110,311,821	0	0
485,519,682	0	0	0
-347,240,527	0	0	0
0	0	0	0
2,310,670	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
7,752,247,074	0	0	0
0	0	0	0
67,388,304	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
268,198,569	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,864,233,550	0	0	0
238,632,906	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
191,232,568	0	0	0
0	0	0	0
9,416,343	0	0	0
0	0	0	0
0	0	0	0
6,929,245,560	0	0	0
0	0	0	0
114,003,154	0	0	0
292,731,639	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
170,799,802	0	0	0
956,438,804	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,001,831,691	0	0	0
18,771,681,655	0	0	0
0	0	0	0
0	0	0	0
2,072,615,771	0	0	0
524,666,064	0	0	0
8,613,126,252	0	0	0
0	0	0	0
14,392,949	0	0	0
0	0	0	0
0	0	0	0
2,054,745,127	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
48,903,129	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
867	0	0	0
0	0	0	0
926,906,515	0	0	0
0	0	0	0
710,848,476	0	0	0
0	0	0	0
862,442,906	0	0	0
0	5,893,782,269	0	0
130,399,228	0	0	0
9,371,253	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
10,803	0	0	0
2,156,871	0	-1	0
1,965,732	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,807,538	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
31,270,739	0	0	0
227,247,915	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
24,057,799	0	0	0
0	0	1	1
5,977,050	0	0	0
0	0	-1	-1
10,714,150	0	-1	0
0	0	0	0
0	0	0	0
70,429,639	0	-1	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,177,678	0	0	0
0	0	0	0
22,657,608	0	0	0
0	0	0	0
1,898,137	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,190,580	0	0	0
219,119	0	-1	0
0	0	0	0
341	0	0	0
1,363,369	0	0	0
0	0	0	0
6,150,553	0	0	0
7,734,041	0	0	0
9,254,383	0	0	0
1,658,424	0	0	0
12,427,040	0	0	0
19,333,315	0	1	0
59,300	0	0	0
4,870,439	0	-1	0
0	0	0	0
0	0	0	0
607,334	0	0	0
505,994	0	0	0
7,688,384	0	0	0
1,250,240	0	0	0
2,245,811	0	0	0
23,584,418	0	0	0
22,983,776	0	0	0
1,044,306	0	1	0
46,050	0	0	0
153,543	0	0	0
1,295,446	0	1	0
992,273	0	-1	0
282,719	0	0	0
0	0	0	0
0	0	0	0
3,711,520	0	1	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
16,745,878	0	0	0
789,226	0	0	0
1,470,787	0	0	0
0	0	0	0
4,820,240	0	0	0
3,782,149	0	1	0
48,525,201	0	0	0
74,198	0	0	0
455,396	0	1	0
252,182	0	0	0
642,735	0	0	0
42,892,717	0	0	0
6,139,262	0	0	0
2,680,780	0	1	0
77,912	0	0	0
788,474	0	0	0
882,812	0	0	0
38,264,155	0	0	0
215,573	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-2,734,650,310	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
765	0	0	0
0	0	0	0
0	0	0	0
137,760	0	0	0
0	0	0	0
12,121,645	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
1,221,946	0	-1	0
632,195,795	0	0	0
0	233,600,587	0	0
0	2,347,098	0	0
0	0	0	0
0	299,339	0	0
0	23	0	0
0	14,592	0	0
0	0	0	0
0	2,273	0	0
0	4	0	0
0	263,632	0	0
0	61,189	0	0
0	10,292	0	0
0	4,677	0	0
0	229	0	0
0	600	0	0
0	311	0	0
0	294,101	0	0
0	2,864	0	0
0	164	0	0
0	218,921	0	0
0	1,852	0	0
0	1,772	0	0
0	42,831	0	0
0	12,521	0	0
0	0	0	0
0	264	0	0
0	107,751	0	0
0	1,964	0	0
0	119	0	0
0	41	0	0
0	3	0	0
0	3,969	0	0
0	168,586	0	0
0	45	0	0
0	379	0	0
0	74	0	0
0	436	0	0
0	50,808	0	0
0	2,543	0	0
0	745	0	0
0	2,864	0	0
0	479	0	0
0	1,671	0	0
0	456,928	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,090	0	0
0	5	0	0
0	440	0	0
0	1,485	0	0
0	601	0	0
0	306,465	0	0
0	72,385	0	0
0	5,625	0	0
0	3,430	0	0
0	198,605	0	0
0	174,413	0	0
0	90,436	0	0
0	251	0	0
0	231,755	0	0
0	10	0	0
0	77,365	0	0
0	2,351	0	0
0	368	0	0
0	6,401	0	0
0	1,161	0	0
0	649	0	0
0	7	0	0
0	284	0	0
0	28	0	0
0	13	0	0
0	123,159	0	0
0	4,216	0	0
0	18	0	0
0	160	0	0
0	313,987	0	0
0	9,712	0	0
0	59	0	0
0	17	0	0
0	215	0	0
0	3	0	0
0	79,282	0	0
0	1,020	0	0
0	2,541	0	0
0	176	0	0
0	76	0	0
0	3,298,947	0	0
0	5,162	0	0
0	507,068	0	0
0	507,068	0	0
0	64	0	0
0	41,490	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	249	0	0
0	431,318	0	0
0	218,995	0	0
0	91	0	0
0	263	0	0
0	4	0	0
0	217	0	0
0	1,051	0	0
0	2,310	0	0
0	1,711	0	0
0	1,153	0	0
0	27,006	0	0
0	100	0	0
0	100	0	0
0	468,840	0	0
0	137	0	0
0	59	0	0
0	466	0	0
0	466	0	0
0	466	0	0
0	461	0	0
0	1,911	0	0
0	9	0	0
0	137,347	0	0
0	168,409	0	0
0	154,827	0	0
0	4,750	0	0
0	934,957	0	0
0	13	0	0
0	20,517	0	0
0	2,391	0	0
0	4,800,374	0	0
0	1,615,348	0	0
0	59,006	0	0
0	1,623,392	0	0
0	410,233	0	0
0	493,249	0	0
0	2,660	0	0
0	7,620	0	0
0	240	0	0
0	14	0	0
0	3,022	0	0
0	84,956	0	0
0	3,578	0	0
0	195	0	0
0	70,467	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	795	0	0
0	177	0	0
0	266	0	0
0	267,195	0	0
0	892	0	0
0	446	0	0
0	202	0	0
0	99	0	0
0	11,125	0	0
0	8,650	0	0
0	60	0	0
0	563	0	0
0	6,630	0	0
0	831	0	0
0	150	0	0
0	657,879	0	0
0	3,559	0	0
0	16,204	0	0
0	1,178	0	0
0	199,749	0	0
0	199,769	0	0
0	199,798	0	0
0	388	0	0
0	1,502	0	0
0	70,695	0	0
0	29,458	0	0
0	367,025	0	0
0	2,459	0	0
0	79	0	0
0	0	0	0
0	62	0	0
0	587	0	0
0	950	0	0
0	242	0	0
0	366,411	0	0
0	181	0	0
0	62	0	0
0	3,326	0	0
0	5,920	0	0
0	1,471	0	0
0	2,807	0	0
0	81	0	0
0	3,753	0	0
0	142,195	0	0
256,971	0	0	0
1,006,781	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
167,031	0	0	0
1,725,478	0	0	0
840,816	0	0	0
151,606	0	0	0
3,341,244	0	0	0
186,020	0	0	0
3,362,019	0	0	0
21,295	0	0	0
50,575	0	0	0
53,682,644	0	0	0
190,961	0	0	0
3,003	0	0	0
1,779,486	0	0	0
1,897,655	0	0	0
1,065,558	0	0	0
7,462,608	0	0	0
4,054,814	0	0	0
164,766	0	0	0
12,059,288	0	0	0
11,483	0	0	0
6,885,705	0	0	0
18,551,920	0	0	0
52,213	0	0	0
0	0	0	0
3,827,411	0	0	0
5,666,651	0	0	0
334,494	0	0	0
6,132,542	0	0	0
1,657,603	0	0	0
159,143	0	0	0
318,287	0	0	0
12,506,711	0	0	0
6,913,919	0	0	0
53,155	0	0	0
1,910,254	0	0	0
4,515,130	0	0	0
3,423,493	0	0	0
2,947,086	0	0	0
12,239	0	0	0
66,247,878	0	1	0
636,574	0	0	0
35,051,423	0	0	0
72,187,150	0	0	0
77,696,393	0	0	0
318,287	0	0	0
1,484,852	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
111,708,890	0	0	0
382,457	0	0	0
7,588,519	0	0	0
159,143	0	0	0
757,096	0	0	0
1,874,098	0	0	0
4,789,984	0	0	0
11,524,842	0	0	0
13,008,397	0	0	0
45,443	0	0	0
290,836,110	0	0	0
483,174	0	0	0
153,040	0	0	0
12,032,455	0	0	0
301,523	0	0	0
426,772	0	0	0
24,142	0	0	0
377,802	0	0	0
0	0	0	0
6,747,094	0	0	0
416,420	0	0	0
424,717	0	0	0
672,917	0	0	0
4,865,659	0	0	0
668,556	0	0	0
396,182	0	0	0
5,964	0	0	0
359,961	0	0	0
89,990	0	0	0
637,785	0	0	0
0	0	0	0
6,453,087	0	0	0
486,002	0	0	0
90,853	0	0	0
752,179	0	0	0
2,133,532	0	0	0
25,456,360	0	0	0
322,875,629	0	0	0
6,143,520	0	0	0
56,124	0	0	0
18,218	0	0	0
9,380	0	0	0
26,043,741	0	-1	0
345,682	0	0	0
197,714	0	0	0
36	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
97,817,336	0	0	0
13,011,558	0	0	0
22,909	0	0	0
40,214,667	0	0	0
297,525	0	0	0
3,739	0	0	0
37,731	0	0	0
174,401	0	0	0
122,747	0	0	0
346,785	0	0	0
32,441	0	0	0
4,821,033	0	0	0
5,882,166	0	0	0
187,159	0	0	0
2,977,962	0	0	0
1,197,569	0	0	0
2,118,801	0	0	0
13,737,859	0	0	0
2,956	0	0	0
384,987	0	0	0
236,050	0	0	0
19,359,201	0	0	0
172,066	0	0	0
14,246	0	0	0
21,081,587	0	0	0
5,182,071	0	0	0
114,621	0	0	0
6,037	0	0	0
24,716,177	0	0	0
84,290	0	0	0
18,652	0	0	0
18,644,901	0	0	0
159,539	0	0	0
25,049,561	0	0	0
495,544	0	0	0
16,222,560	0	0	0
1,969,852	0	0	0
945,258	0	0	0
8,174,980	0	0	0
0	0	0	0
9,417,095	0	0	0
4,241,907	0	0	0
0	0	0	0
3,485,653	0	0	0
2,638	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
8,875,552	0	0	0
24,633	0	0	0
24,633	0	0	0
118,545	0	0	0
97,915	0	0	0
38,181	0	0	0
5,125,841	0	0	0
0	0	0	0
19,453,451	0	0	0
23,884,670	0	0	0
244,711,160	0	-1	0
16,176,388	0	0	0
0	0	0	0
4,712	0	0	0
1,141	0	0	0
5,544,560	0	0	0
704,120	0	0	0
106,556,909	0	0	0
33,978,049	0	0	0
92,897,358	0	0	0
81,178	0	0	0
172,289	0	0	0
17,330	0	0	0
13,345,549	0	0	0
8,241	0	-1	0
25,530	0	0	0
17,421,778	0	0	0
57,735,134	0	0	0
1,338,585	0	0	0
2,845,803	0	0	0
281,457,768	0	1	0
2,575,566	0	0	0
4,929,711	0	0	0
122,475	0	0	0
2,679,208	0	0	0
15,610,679	0	0	0
3,913,946	0	0	0
10,559,816	0	0	0
13,416,494	0	1	0
78,760,779	0	-1	0
412,458	0	0	0
273,451	0	0	0
1,125,414	0	0	0
3,354,766	0	0	0
110,401	0	0	0
586,409	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
114	0	0	0
114	0	0	0
95,076	0	0	0
41,512	0	0	0
0	0	0	0
10,902	0	0	0
591,571	0	0	0
3,261,351	0	0	0
0	0	0	0
2,408	0	0	0
2,414	0	0	0
413,785	0	0	0
16,152	0	0	0
193,463	0	0	0
43,844	0	0	0
59,607	0	0	0
243,485	0	0	0
1,331,521	0	0	0
2,475,745	0	0	0
996,677	0	0	0
7,841,282	0	0	0
1,024,623	0	0	0
88,836	0	0	0
557,801	0	0	0
543,925	0	0	0
18,099	0	0	0
16,236	0	0	0
0	0	0	0
32,330	0	0	0
124,038	0	0	0
272,301	0	1	0
22,968	0	0	0
757,634	0	0	0
384,546	0	0	0
1,490	0	0	0
413,092	0	0	0
180,687	0	0	0
10,309	0	0	0
18,229	0	0	0
710,213	0	0	0
139,662	0	0	0
26	0	0	0
1,533,440	0	0	0
39,426	0	0	0
11,751,036	0	1	0
8,066,433	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
12,688	0	0	0
24,184,320	0	0	0
0	0	0	0
4,198,343	0	0	0
101,221,264	0	0	0
18,681	0	0	0
0	0	0	0
7,184	0	0	0
2,168,915	0	0	0
16,198,530	0	0	0
2,109,533	0	0	0
9,859,610	0	0	0
39,981,615	0	0	0
13,976,246	0	0	0
53,353	0	0	0
2,260,000	0	0	0
5,476,839	0	1	0
416,551	0	0	0
2,509,495	0	1	0
5,040,993	0	0	0
868,263	0	0	0
981,819	0	0	0
76,182	0	0	0
10,126,956	0	0	0
87,094	0	0	0
25,899,274	0	0	0
1,741,376	0	0	0
198,673	0	0	0
28,517	0	0	0
3,227,498	0	0	0
0	0	0	0
12,902,723	0	0	0
16,938,974	0	0	0
41,261,512	0	0	0
11,019,161	0	0	0
487,611	0	0	0
577,120	0	0	0
4,581,293	0	0	0
19,167	0	0	0
133,112,374	0	0	0
34,539,596	0	1	0
5,721,461	0	0	0
14,224,152	0	0	0
2,760,696	0	0	0
4,495,546	0	0	0
243,672,011	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
196,188,115	0	0	0
826,096	0	0	0
2,297,722	0	0	0
3,267,258	0	0	0
7,558,428	0	0	0
5,473,345	0	0	0
0	0	0	0
34,620,994	0	0	0
233,534	0	0	0
308,438,732	0	0	0
469,590	0	0	0
591,766	0	0	0
1,696,924	0	0	0
2,077,517	0	0	0
45,999,250	0	0	0
69,896,051	0	0	0
3,188,504	0	0	0
37,969	0	0	0
29,167	0	0	0
25,146	0	0	0
681	0	0	0
9,333,195	0	0	0
63,007,642	0	0	0
4,427,644	0	0	0
345,141	0	0	0
3,057,092	0	0	0
2,391,326	0	-1	0
1,213,911	0	0	0
1,255,926	0	0	0
3,428,751	0	0	0
113,852	0	0	0
53,141	0	0	0
0	0	0	0
0	0	0	0
951,152	0	0	0
28,407,111	0	0	0
211,291,810	0	0	0
1,464,958	0	0	0
659,415	0	0	0
0	0	0	0
120,794	0	0	0
271,137	0	0	0
1,987,300	0	0	0
152,146	0	0	0
0	0	0	0
70,322	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
2,968,474	0	0	0
1,858,764	0	0	0
144,537,397	0	0	0
68,396,029	0	0	0
0	0	0	0
0	0	0	0
79,029	0	0	0
0	0	0	0
0	0	0	0
1,835,989	0	0	0
361,208	0	0	0
2,501	0	0	0
192,039	0	0	0
1,547,099	0	0	0
0	0	0	0
2,486	0	0	0
16,854,788	0	0	0
395,491	0	0	0
4,102,625	0	0	0
206,573	0	0	0
6,690	0	0	0
36,570	0	0	0
270,211	0	0	0
397,743	0	0	0
6,775,669	0	0	0
131,398	0	1	0
273,040	0	0	0
136,114	0	0	0
5,440,728	0	0	0
629,516,626	0	0	0
47,470,165	0	0	0
161,290,912	0	0	0
27,680	0	0	0
767,291	0	0	0
7,265,209	0	0	0
99,685	0	0	0
823,666	0	0	0
7,584,721	0	0	0
886,666	0	0	0
799,731	0	0	0
616,084	0	0	0
1,148,227	0	0	0
114,743	0	0	0
8,873,394	0	0	0
96,236	0	0	0
8,714	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
14,601	0	0	0
287,369	0	-1	0
448,715	0	-1	0
849,601	0	0	0
4,446,775	0	0	0
1,812,800	0	0	0
757,054	0	0	0
60,123	0	1	0
46,311	0	0	0
22,395	0	0	0
9,829	0	0	0
8,561	0	0	0
103,422	0	0	0
40,658	0	1	0
22,088	0	0	0
883,746	0	0	0
1,341,446	0	-1	0
84,478	0	0	0
1,015,645	0	0	0
2,369,839	0	0	0
132,321	0	0	0
201,610	0	0	0
0	0	0	0
3,201	0	0	0
5,286,688	0	0	0
3,107,500	0	0	0
1,445,994	0	0	0
337,900	0	0	0
37,969	0	0	0
106,645	0	0	0
94	0	0	0
40,061	0	0	0
12,583,160	0	0	0
108,144	0	0	0
165,401	0	0	0
17,588,139	0	0	0
1,163,494	0	0	0
0	0	0	0
197,750	0	0	0
101,351	0	0	0
189,264	0	0	0
1,682,843	0	0	0
374	0	0	0
27,604,312	0	0	0
198,624,177	0	0	0
12,263,090	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
16,170,524	0	0	0
888,364	0	0	0
6,555,044	0	0	0
27,833,004	0	0	0
1,661,979	0	0	0
4,444,466	0	0	0
24,036,793	0	0	0
2,976,203	0	0	0
0	0	0	0
0	0	0	0
490,923	0	0	0
16,232	0	0	0
175,925	0	0	0
69,098	0	0	0
28,736	0	0	0
37,071	0	0	0
20,620	0	0	0
26,104	0	0	0
36,852	0	0	0
6,063,076	0	0	0
449,692	0	0	0
0	0	0	0
96,718	0	0	0
26,664,233	0	0	0
9,698,667	0	0	0
3	0	0	0
89,082	0	-1	0
3,636,022	0	0	0
323,242	0	0	0
18,849,203	0	0	0
1,003,092	0	0	0
11,211,544	0	0	0
8,868	0	0	0
118,804	0	0	0
339,220	0	0	0
52,533	0	0	0
5,015	0	0	0
43,687	0	0	0
15,414	0	0	0
1,146,709	0	0	0
1,606,673	0	0	0
76,272,834	0	0	0
52,855,766	0	0	0
903,117	0	0	0
69,309,143	0	0	0
72,622,685	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
13,041,780	0	1	0
43,949	0	0	0
75,039,611	0	0	0
8,914,323	0	1	0
2,465,795	0	0	0
2,604,998	0	0	0
28,062,616	0	0	0
117,886	0	0	0
393,536	0	0	0
0	0	0	0
70,200	0	0	0
7,467,600	0	0	0
1,220,139	0	0	0
15,336,700	0	0	0
32,260,394	0	0	0
205,282	0	0	0
96,928	0	0	0
5,857,901	0	0	0
0	0	0	0
494,771	0	0	0
288,464	0	0	0
50,003	0	0	0
381,760	0	0	0
9,953,091	0	0	0
22,477,162	0	0	0
3,096,104	0	0	0
0	0	0	0
0	63,809	0	0
0	2,169	0	0
0	644	0	0
14,075,226	0	0	0
249,085	0	0	0
0	20,775	0	0
-4,708,922,654	0	0	0
0	0	0	0
67,601,151	0	0	0
110,375	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
183,073	0	-1	0
7,744,355	0	1	0
31,042,861	0	-1	0
4,745,361	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
0	0	0	0
-67,601,151	13,713,157,625	0	0
560,926,125	0	0	0
0	0	0	0
14,740	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
539,293	0	0	0
0	0	0	0
6,139,250	0	0	0
0	0	0	0
0	0	0	0
1,988,294	0	0	0
86,439,753	0	0	0
0	0	0	0
145,399,822	0	0	0
2,265,532	0	0	0
1,415,964,791	0	0	0
886,830,000	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
164,876,779	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
205,025	0	0	0
0	0	0	0
6,704,557	0	0	0
1,835,512	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
44,247	0	0	0
1,442,294	0	0	0
31,624	0	0	0
3,051,094	0	0	0
2,020,321	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,582,589	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
67,575	0	0	0
27,030	0	0	0
0	0	0	0
0	0	0	0
4,122	0	1	0
18,020	0	0	0
6,557	0	0	0
1,209,136	0	0	0
0	0	0	0
173,329	0	0	0
1,104,038	0	0	0
1,028,318	0	-1	0
22,338	0	0	0
225,200	0	1	0
6,615,768	0	0	0
0	0	0	0
2,440,137	0	0	0
2,357	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
6,014,778	0	-1	0
0	0	0	0
7,124,912	0	0	0
22,055,571	0	0	0
10,897,480	0	1	1
20,691,495	0	0	0
3,877,663	0	0	0
2,549,424	0	0	0
2,475,536	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
2,170	0	0	0
188,141	0	0	0
5,148,329	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,006,436	0	0	0
14,108,070	0	1	0
0	0	0	0
363,875	0	0	0
0	0	0	0
635,446	0	0	0
200	0	0	0
159,271	0	0	0
4,684,596	0	0	-1
25,418,463	0	0	1
10,489,348	0	0	0
0	0	0	0
16,448,169	0	0	0
4,285,357	0	0	0
595,286	0	-1	0
3,650,934	0	-1	0
0	0	0	0
80,033	0	0	0
552,095	0	0	0
870,721	0	-1	0
0	0	0	0
0	0	0	0
202,103	0	0	0
179,862	0	0	0
795,718	0	0	0
0	0	0	0
1,348,963	0	-1	0
246,438	0	0	0
335,161	0	0	0
0	0	0	0
0	0	0	0
60,244	0	0	0
2,140,020	0	0	0
404,552	0	0	0
138,111	0	0	0
0	0	0	0
427,925	0	0	0
524,481	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
42,071	0	0	0
4,074,225	0	0	0
0	0	0	0
2,988,292	0	0	0
29,136,626	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,002,461,511	0	0	0
141,011,060	0	-1	0
204,961,328	0	1	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
7,936,260	0	0	0
0	0	0	0
0	0	0	0
760,571,957	0	1	0
136,435,305	0	-1	0
-261,613,022	0	0	0
1,017,800	0	-1	0
-119,093,598	0	0	0
-46,930,865	0	-1	0
0	0	0	0
0	0	-1	0
0	0	0	0
0	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
500,000,000	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Europe CFU Balance Sheet (Cross System) - 28 Sep 2007

bpm_level1_desc	bpm_level2_desc	trader_name
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	CUTTS NELSON
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	CUTTS NELSON
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Lav Lukic
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Lav Lukic
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	ROB VERRILLO
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	ROB VERRILLO
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Account	account_netdown_ind	long_inventory	short_inventory	rr	bs
073000333	MAT	0.00	0.00	169,891,562.77	0.00
073000523	MAT	0.00	0.00	5,032,977,592.00	0.00
073001026	MAT	0.00	0.00	60,446,040.98	0.00
073001125	MAT	0.00	0.00	525,584,763.92	0.00
074001124	MAT	0.00	0.00	0.00	637,195,607.26
076000769	INC	0.00	0.00	0.00	0.00
076000777	MAT	0.00	0.00	0.00	0.00
078006376	MAT	0.00	0.00	0.00	14,183,070.56
071004683	FIN	0.00	0.00	0.00	0.00
073000077	FIN	0.00	0.00	89,148,794.06	0.00
073000127	FIN	0.00	0.00	21,311,798.73	0.00
076005446	INC	1,769,252.58	0.00	0.00	0.00
077007706	INC	0.00	0.00	0.00	0.00
073000754	MAT	0.00	0.00	728,887,780.00	0.00
073000762	MAT	0.00	0.00	5,310,397,396.00	0.00
074000753	MAT	0.00	0.00	0.00	579,989,244.03
074000761	MAT	0.00	0.00	0.00	166,939,754.81
073000747	MAT	0.00	0.00	16,278,128,172.00	0.00
074000746	MAT	0.00	0.00	0.00	795,808,126.17
073001133	MAT	0.00	0.00	1,087,846,182.61	0.00
074001132	MAT	0.00	0.00	0.00	276,706,873.39
073001067	MAT	0.00	0.00	16,539,143,130.09	0.00
074001066	MAT	0.00	0.00	0.00	568,069,999.94
073001166	MAT	0.00	0.00	2,569,635,983.00	0.00
074001165	MAT	0.00	0.00	-1,500,000,000.00	904,502,182.85

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

bk	pr	ls	el	bm	gb	total_gross_cfu	fails
0.00	0.00	0.00	0.00	0.00	0.00	169,891,562.77	0.00
1,033,020,710.00	0.00	0.00	0.00	0.00	0.00	6,065,998,302.00	14,209,792.28
141,011,060.37	0.00	0.00	0.00	0.00	0.00	201,457,101.35	218,329.50
205,689,423.00	0.00	0.00	0.00	0.00	0.00	731,274,186.92	0.00
0.00	0.00	0.00	0.00	0.00	0.00	637,195,607.26	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	14,183,070.56	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	140,778,513.91
7,936,259.55	0.00	0.00	0.00	0.00	0.00	97,085,086.57	972,136.25
0.00	0.00	0.00	0.00	0.00	0.00	21,311,798.73	0.00
0.00	0.00	0.00	0.00	0.00	0.00	1,769,252.58	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
192,691,803.00	0.00	0.00	0.00	0.00	0.00	921,579,583.00	829,808.30
38,787,166.00	0.00	0.00	0.00	0.00	0.00	5,349,184,562.00	275,342,204.15
0.00	0.00	0.00	0.00	0.00	0.00	579,989,244.03	0.00
0.00	0.00	0.00	0.00	0.00	0.00	166,939,754.81	160,353,850.58
919,691,606.00	0.00	0.00	0.00	0.00	0.00	17,197,819,778.00	3,508,579.57
0.00	0.00	0.00	0.00	0.00	0.00	795,808,126.17	0.00
121,323,082.00	0.00	0.00	0.00	0.00	0.00	1,209,169,264.61	1,321,111.82
0.00	0.00	0.00	0.00	0.00	0.00	276,706,873.39	0.00
1,017,800.00	0.00	0.00	0.00	0.00	0.00	16,540,160,930.09	25,743.40
0.00	0.00	0.00	0.00	0.00	0.00	568,069,999.94	0.00
102,708,192.00	0.00	0.00	0.00	0.00	0.00	2,672,344,175.00	1,838,692.44
0.00	0.00	0.00	0.00	0.00	0.00	-595,497,817.15	106,944,744.17

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

firm_shorts	frankfurt	total_net_cfu	repo_to_maturity	repoclearEUR_enf_netdown
0.00	0.00	169,891,562.77	0.00	0.00
-811,279,434.23	-1,092,795,850.47	4,176,132,809.58	0.00	0.00
0.00	0.00	201,675,430.84	0.00	0.00
-707,501,526.38	0.00	23,772,660.54	0.00	0.00
-6,979,254.54	0.00	630,216,352.72	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
-494,543.60	0.00	13,688,526.96	0.00	0.00
-140,778,514.00	0.00	-0.09	0.00	0.00
-89,871,253.23	0.00	8,185,969.60	0.00	0.00
-21,311,797.85	0.00	0.88	0.00	0.00
0.00	0.00	1,769,252.58	0.00	0.00
0.00	0.00	0.00	0.00	0.00
-335,293,824.69	0.00	587,115,566.62	0.00	-521,901,179.14
-3,139,658,399.39	0.00	2,484,868,366.76	0.00	0.00
-430,022,391.00	0.00	149,966,853.03	0.00	0.00
-71,659,489.61	0.00	255,634,115.79	0.00	0.00
-1,149,245,735.21	-200,000,000.00	15,852,082,622.35	0.00	-3,296,504,251.13
-657,935.52	0.00	795,150,190.65	0.00	0.00
-379,016,579.77	0.00	831,473,796.65	0.00	-77,522,537.85
-372,686,284.23	0.00	-95,979,410.84	0.00	0.00
-3,669,167,612.90	0.00	12,871,019,060.58	0.00	0.00
-49,393,896.10	0.00	518,676,103.84	0.00	0.00
-457,634,933.88	0.00	2,216,547,933.56	0.00	0.00
-981,993,542.11	0.00	-1,470,546,615.10	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

repoclearGBP_enf_netdown	euroclear_enf_netdown	cgo_enf_netdown	sicovam_enf_netdown	jgbl_enf_netdown
0.00	0.00	0.00	0.00	0.00
0.00	-1,468,022,022.53	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-163,975,395.38	0.00	0.00	0.00
0.00	-599,269,187.15	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-7,139,436.80	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-562,238,468.24	0.00	-1,473,041,289.64	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	-4,206,195,730.96	0.00	0.00	0.00
0.00	-648,245,305.69	0.00	0.00	0.00
0.00	-511,090,486.86	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
-4,997,510,422.21	0.00	-3,537,542,193.39	0.00	0.00
0.00	0.00	-188,152,223.68	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

jgbt_enf_netdown	repoclearEUR_netdown	repoclearGBP_netdown	euroclear_netdown	cgo_netdown	sicovam_netdown
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	-56,436,221.88	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	-44,486,686.84
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	-292,206,652.90	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

jgbl_netdown	jgbt_netdown	total_net_cfu_post_adjusts	Total Reverses	Total Net Balance Sheet
0.00	0.00	169,891,562.77	169,891,562.77	0.00
0.00	0.00	2,708,110,787.05	1,660,880,284.77	14,209,792.28
0.00	0.00	201,675,430.84	60,446,040.98	218,329.50
0.00	0.00	-140,202,734.84	-345,892,157.84	0.00
0.00	0.00	30,947,165.57	30,947,165.57	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
0.00	0.00	13,688,526.96	13,688,526.96	0.00
0.00	0.00	-0.09	-140,778,514.00	140,778,513.91
0.00	0.00	1,046,499.84	-7,861,895.97	972,136.25
0.00	0.00	0.88	0.88	0.00
0.00	0.00	1,769,252.58	0.00	1,769,252.58
0.00	0.00	0.00	0.00	0.00
0.00	0.00	65,214,387.48	-128,307,223.83	829,808.30
0.00	0.00	449,588,608.88	135,459,238.73	275,342,204.15
0.00	0.00	149,966,853.03	149,966,853.03	0.00
0.00	0.00	255,634,115.79	95,280,265.20	160,353,850.58
0.00	0.00	8,349,382,640.27	7,426,182,454.70	3,508,579.57
0.00	0.00	146,904,884.96	146,904,884.96	0.00
0.00	0.00	242,860,771.94	120,216,578.13	1,321,111.82
0.00	0.00	-95,979,410.84	-95,979,410.84	0.00
0.00	0.00	4,335,966,444.99	4,334,922,901.59	25,743.40
0.00	0.00	330,523,880.16	330,523,880.16	0.00
0.00	0.00	2,216,547,933.56	2,112,001,049.12	1,838,692.44
0.00	0.00	-1,470,546,615.10	-1,577,491,359.26	106,944,744.17

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Gross BS	Diff Manual vs. GFS
169,891,562.77	0
2,708,110,787.05	0
201,675,430.85	0
-140,202,734.84	0
30,947,165.57	0
0.00	0
0.00	0
13,688,526.96	0
-0.09	(0)
1,046,499.83	(0)
0.88	(0)
1,769,252.58	0
0.00	0
65,214,387.47	(0)
449,588,608.88	0
149,966,853.03	0
255,634,115.78	(0)
8,349,382,640.27	0
146,904,884.96	0
242,860,771.95	0
-95,979,410.84	0
4,335,966,444.99	0
330,523,880.16	0
2,216,547,933.56	0
-1,470,546,615.09	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch

PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	GLOBAL PRINCIPAL STRATSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MGMT ADMINISTRATIONSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERVSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	CLEARING AND EXECUTIONSUM AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.
LBEX-DOCID 2705059

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
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SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	FIRM FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	STRUCTURED TRANSACTIONSSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS Daily - TD Shorts (Cross System) - 28 Sep 2007

Division	Business Date	Region	BPM Level 0
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
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PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07 SUM EUROPE	GLOBAL TRADING STRATEGIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	28-Sep-07	SUM EUROPE	GLOBAL TRADING STRATEGIES
SUM-BANKING DIVISION	28-Sep-07	SUM AMERICAS	LEVERAGED FINANCE
SUM-BANKING DIVISION	28-Sep-07	SUM EUROPE	LEVERAGED FINANCE
SUM-BANKING DIVISION	28-Sep-07	SUM EUROPE	LEVERAGED FINANCE
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	CONVERTIBLES PRODUCT
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SUM-EQUITIES	28-Sep-07	SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
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SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	EQUITY STRATEGIES
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	28-Sep-07	SUM AMERICAS	LIQUID MARKETS AMERICAS
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-EQUITIES	28-Sep-07	SUM AMERICAS	VOLATILITY AMERICAS
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	VOLATILITY AMERICAS
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SUM-EQUITIES	28-Sep-07	SUM AMERICAS	VOLATILITY AMERICAS
SUM-EQUITIES	28-Sep-07	SUM AMERICAS	VOLATILITY AMERICAS
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
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SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES

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SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
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SUM-EQUITIES	28-Sep-07	SUM ASIA	ASIA EXECUTION SERVICES
SUM-EQUITIES	28-Sep-07	SUM ASIA	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM ASIA	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM ASIA	CONVERTIBLES PRODUCT
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SUM-EQUITIES	28-Sep-07	SUM ASIA	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM ASIA	EQUITY STRATEGIES
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SUM-EQUITIES	28-Sep-07	SUM ASIA	VOLATILITY ASIA
SUM-EQUITIES	28-Sep-07	SUM ASIA	VOLATILITY ASIA
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT

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LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	28-Sep-07	SUM EUROPE	CONVERTIBLES PRODUCT
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	EQUITIES SUPPORT
SUM-EQUITIES	28-Sep-07	SUM EUROPE	EQUITY STRATEGIES
SUM-EQUITIES	28-Sep-07	SUM EUROPE	EQUITY STRATEGIES
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	EUROPE EXEC SVCS
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
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SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-EQUITIES	28-Sep-07	SUM EUROPE	VOLATILITY EUROPE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	CDO
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	FID CORPORATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	FID CORPORATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	FID CORPORATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	FID CORPORATE
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	GLOBAL RATES
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH GRADE CREDIT
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07 SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	MUNICIPALS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS

SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
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SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM AMERICAS	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	FID CORPORATE
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES

SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
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SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
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SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM ASIA	SECURITIZED PRODUCTS
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	CDO
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	COMMODITIES TRADING
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	FID CORPORATE
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	FOREIGN EXCHANGE
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SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	GLOBAL RATES
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	GLOBAL RATES
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	GLOBAL RATES
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	GLOBAL RATES
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.
LBEX-DOCID 2705059

SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
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SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH GRADE CREDIT
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07	SUM EUROPE	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	28-Sep-07 SUM EUROPE	SECURITIZED PRODUCTS
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	ASSET MGMT ADMINISTRATION
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	ASSET MGMT ADMINISTRATION
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGT
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	28-Sep-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-NON-CORE	28-Sep-07 SUM AMERICAS	CORPORATE INVEST/OTHER
SUM-NON-CORE	28-Sep-07 SUM AMERICAS	CORPORATE INVEST/OTHER
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07 SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	STRUCTURED TRANSACTIONS
SUM-PRIME SERVICES	28-Sep-07	SUM AMERICAS	STRUCTURED TRANSACTIONS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM ASIA	FIRM FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM EUROPE	EQUITY FINANCING
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SUM-PRIME SERVICES	28-Sep-07	SUM EUROPE	EQUITY SYNTHETICS
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SUM-PRIME SERVICES	28-Sep-07	SUM EUROPE	EQUITY SYNTHETICS
SUM-PRIME SERVICES	28-Sep-07	SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07	SUM EUROPE	FIRM FINANCING

SUM-PRIME SERVICES	28-Sep-07 SUM EUROPE	FIRM FINANCING
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SUM-PRIME SERVICES	28-Sep-07 SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07 SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07 SUM EUROPE	FIRM FINANCING
SUM-PRIME SERVICES	28-Sep-07 SUM EUROPE	STRUCTURED TRANSACTIONS

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BPM Level 1	BPM Level 2	Account	Short Inventory TD @ MV	GAAP Asset Class 1 Name
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	078006541	-35,986,301	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-10,218,750	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-61,764,533	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,725,176	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-7,986,031	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-27,828,262	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-88,516,140	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-3,410,578	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-5,728,758	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-252	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-17,138,943	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-12,811,146	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,932,121	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-5,201,455	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-217,350	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-56,532,104	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-123,165,688	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-137,426,971	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	SECTR424140	-21	Total Corp. Obligations & Spot
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	SECTR424220	-1,453	Total Corp. Obligations & Spot
GPS AMERICAS TRADING	EQUITY LONG/SHORT	93117840	-1,922,907	Total Corporate Stocks
GPS AMERICAS TRADING	EQUITY LONG/SHORT	93117840	-6,490,247	Total Corporate Stocks
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-1,235,795	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-13,673,333	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-6,578,061	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PHELPS-CREDIT	93117311	-26,605,688	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117311	-34,368,213	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117312	-2,150,125	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PHELPS-CREDIT	93117316	-4,575,671	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117316	-5,320,802	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX1	-25,703,390	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-791,372	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-20,733,749	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-15,579,132	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX6	-6,304,610	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-22,253	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-9,986,855	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-10,139,925	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-1,684,597	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-25,305,719	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-3,487,240	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-17,172,796	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-7,083,566	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-8,347,786	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117480	-811,338	Total Corporate Stocks

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GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-29,295,135	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-83,970,234	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-51,094,208	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-110,583,668	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-6,074,176	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114220	-9,373,610	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-15,578,762	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-21,881,564	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-518,122	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114240	-24,292,333	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114245	-9	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114265	-4	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-54,964,910	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-4,220,880	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GAVL	-16,168,473	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-22,732,791	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-81,516,601	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-8,081,728	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMVI	-28,525,743	Total Governments & Agencies
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071000MH3	-9,624,858	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071000MH3	-793,013	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071009682	-12,283,832	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	07100BFS3	-5,200,025	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	077003788	-34,818,691	Total Corp. Obligations & Spot Commodities
GPS ASIA	CONVERT ARB	071000MQ3	-5,173,874	Total Corp. Obligations & Spot Commodities
GPS ASIA	CONVERT ARB	071000MQ3	-23,885,005	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-11,750,547	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-2,584,357	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-5,300,172	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099V7	-8,209,645	Total Corp. Obligations & Spot Commodities
GPS EUROPE	CARB-EUROPE	0720099V7	-416	Total Corp. Obligations & Spot Commodities
GPS EUROPE	CARB-EUROPE	0720099V7	-43,945,488	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-72,271,715	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-18,147,146	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-26,856,731	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-5,209,380	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099W5	-490,595	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099W5	-2,575,400	Total Corporate Stocks
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-44,399,570	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-43,863,044	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-28,886,069	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-11,738,386	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004KC7	-12,416,833	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-10,244,912	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-3,831,865	Total Governments & Agencies
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-4,235,978	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-1,885,255	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-4,393,962	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-2,334,944	Total Corporate Stocks

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GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-841,529	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-3,238,109	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004W00	-36,245	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-3,197,411	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-1,142,432	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-1,613,801	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004XB5	-505	Total Corp. Obligations & Spot Commodities
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004XB5	-10,357,944	Total Corp. Obligations & Spot Commodities
LF AMERICAS	LF LOANS	INSYN435340	0	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 208350	-2,285	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 510990	0	Total Corp. Obligations & Spot
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-56,555	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-52,200	Total Corporate Stocks
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-2,730,112	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-2,421,500	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117154	-2,637,083	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-19,962,311	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-838,813	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-2,099,215	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-838,542	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-9,025,854	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117154	-3,031,892	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117706	-3,210,189	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-1,099,250	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-3,331,585	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-3,012,632	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-9,119	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-490,507	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-346,715	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117706	-1,990,290	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-46,331	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-266,940	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-29,907	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-53,271	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-73,474	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-505,709	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-387,556	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-13,208	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117877	-1,183,438	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	074005943	-35,783	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115394	-355	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93115421	-1,090,000	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-26,989,502	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-14,949,406	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-8,914,626	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-4,847,661	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-10,643,479	Total Corporate Stocks

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CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-417,727	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-8,462,945	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-16,569,858	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117218	-3,760,062	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117219	-4,265,533	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-1,120	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-456,620	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-3,104,066	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-17,049,359	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-4,731,497	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-14,883,835	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-22,507,438	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-3,049,135	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-39,079	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-336,476	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-2,074,297	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-2,802,300	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,203,292	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-4,851,367	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-14,231,596	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-2,066,723	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-1,729,760	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-256,011	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-16,937,743	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-6,633,407	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-316,233	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-29,432,452	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-91,927	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-11,342,276	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-208,051	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-1,518,242	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-34,901,414	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-14,679,625	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-565,317	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-6,881,042	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-478,218	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-288,943	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-700,327	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117053	-180,328,802	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-1,846,864	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-2,462,519	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-23,659,152	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-18,681,477	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-2,299,130	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-27,380,281	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-19,499,519	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-63,964,349	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-147,873,146	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-6,220,017	Total Corporate Stocks

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CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-3,414,718	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-4,957,684	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-18,062,775	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117750	-3,084,130	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117876	-21,343,119	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	0740058Y8	-811,142	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-4,447,416	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-28,614	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-24,509,824	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-1,794,632	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-146,675	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-13,369,047	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-36,685,455	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-3,044,437	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-72,435,216	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-13,180,495	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-10,110,922	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-41,383,654	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-1,829,772	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-32,804,361	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-33,937,221	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-140,230	
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-3,287,245	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-3,794,818	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-33,016,768	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-4,439,818	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-2,587,414	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	072006KQ1	-811,142	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93111384	-1,337,221	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93111384	-1,904,020	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93115323	-4,597,083	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	95121710	-1,845,410	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117535	-23,013,162	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117535	-6,963,117	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-6,673,668	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-10,651,180	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-13,582,442	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-1,549,090	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-2,340,114	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117591	-6,431,170	Total Corporate Stocks
AMERICAS CASH	AGENCY DESK OTC TRADING	93116414	-104	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93107478	-28,789,008	
AMERICAS CASH	BASIC MATERIALS	93107483	-12,700,059	
AMERICAS CASH	BASIC MATERIALS	93107485	-4,905	
AMERICAS CASH	BASIC MATERIALS	93116066	-179,533	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117197	-3,876	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117197	-2,237	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117197	-109,440	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93117371	-114,921	Total Corporate Stocks

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AMERICAS CASH	BASIC MATERIALS	93117866	-78,057	Total Corporate Stocks
AMERICAS CASH	CASH DIRECT TO MODEL	93116071	-6,646	Total Corporate Stocks
AMERICAS CASH	CASH DIRECT TO MODEL	93116071	-77	Total Corporate Stocks
AMERICAS CASH	CASH DIRECT TO MODEL	93117904	-29	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93107240	-919,038	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93111411	-13,959	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93115415	-1,061,896	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93116217	-7,043,209	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93116217	-5,484,370	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117352	-39,145	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117363	-2,046,465	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117363	-2,985,293	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117527	-1,766	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117527	-10,106	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117527	-4,203	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-988,952	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-88,660	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077000776	-457	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	078003993	-3,357	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93113053	-3,775	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-7,971,921	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-789,507	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93107787	-403,700	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93111463	-2,200	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93116214	-12,385,506	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117030	-1,984	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117030	-22,545	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117145	-83,332	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93111443	-15,700	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93111443	-81,606	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-64,527	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117330	-42,078	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117330	-63	Total Corporate Stocks
AMERICAS CASH	OTHER	93111461	-304	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-986	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-181,531	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-313	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-2,385	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-138	Total Corporate Stocks
AMERICAS CASH	PORTFOLIO-CASH ECON JV	93116417	-11,425	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111454	-428,564	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111454	-18,615	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111455	-2	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115382	-920,029	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-463	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-44,905	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-86,895	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116065	-8,840	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117097	-21,336	Total Corporate Stocks

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AMERICAS CASH	TECHNOLOGY	93117101	-408	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-3,243,211	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-4,382,601	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-374,414	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-443,827	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117838	-1,658	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117838	-10,385	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117839	-2,131	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117839	-5,950	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117839	-116,101	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117839	-557	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-8	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-8	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-1	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93117393	-11	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	0730048Z9	-2,519,946	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	0730048Z9	-112,917	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-26,298	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-47,733	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-468	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-9,090	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116483	-2	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	071002X38	-402,265	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	071002X38	-2,674,053	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-783,486	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-12,809,413	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	074005026	-993,988	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-4,465,405	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-42,497,694	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-14,040,125	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-18,902,425	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117061	-3	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-33,685	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-947,719	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-2,329,636	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-65,989,502	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-1,922,023	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-14,665,993	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	95121793	-445,031	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-1,113	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-2,244	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-699,394	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-216,949	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-9,185	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-5,932	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-4,244	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-12,043	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-1,912	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-5,995	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-3,545	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-213,726	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-106,350	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-19,047	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-668,466	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-1,015,195	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-287,247	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-49,379,631	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-886	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-2,374,261	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-19	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-177,520	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-238,306	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-589	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-4,454	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-3,516	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-5,839	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-2,404,576	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-4,061	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-16,651	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-1,987	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-42,487	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-10	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-127	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-45	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-106,067	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-164	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-47	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-44	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-12,064,361	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-1,677	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-411	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-633,217	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-198,422	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-1	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-8,909	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-8,547	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-309	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-2,921	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-1,747	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-9,096	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-13,012	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-971,100	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-720,455	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-41,664	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-210,730	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-16,578	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-325,823	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-607,054	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-297,951	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-682,094	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-392,565	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-203	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-747	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,796	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-471,353	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-231,145	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-5,929	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,720	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-2,879	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-13,872	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-1,121	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-4,821	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-192,821	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-1,331,010	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-352,041	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-1,802,474	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-3,244	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-11,078	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-805,858	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-631,840	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-47,760	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-11,542	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-743,624	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-459,895	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-603,544	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-568,995	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-74	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-3,357	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-908,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-137,178	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-2,500	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-316	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-171,205	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-92,771	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-4,286	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-798	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-201,596	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-108,535	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-1,096,507	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-342,916	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-66,456	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-529	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-2,455	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-17,389	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-1,555,678	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-1,075,697	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-17,419	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-12,317	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-9,154	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-55,495	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-4,187	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-17,505	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111646	-66,325	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111647	-10,129,446	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-361,968	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-137,978	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-628,200	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-129,616	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-120,673	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-49,019	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111650	-5,621,545	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111650	-184,908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111653	-3,202,050	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-276,867	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-3,228	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-18,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-544,199	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-1,664,859	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-163,888	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111657	-6,283,871	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111658	-48,594	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111660	-681,374	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111661	-6,830	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111661	-358,682	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111662	-530,330	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-2,031,720	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-158,107	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-240,319	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-13,246,764	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-17,855	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-252,125	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-11,754	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-7,541,890	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-75,702	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-85,710	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-49,224	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111668	-24,035	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-2,922,349	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-93,773	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-225,366	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111670	-13,290	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111670	-2,814	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111671	-90,736	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111671	-36,049	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-246,484	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-2,223,832	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-129,993	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-703,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111674	-1,063,063	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-1,685	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-13,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-3,684	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-796,962	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-1,585	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-5,770	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-3,651	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-351,048	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-1,468,498	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-4,380,635	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-160,356	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-2,147,294	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-10,650	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-612,158	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-21	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-85,821	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-5,006,767	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-279,244	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-29,534	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-232,784	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-518,677	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-2,997,000	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-37,806	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-22,617	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-10,060	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-22,156	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-577,144	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-445,634	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-35,923,837	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-13,831,493	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-1,731,378	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-596,817	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-940,932	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	-4,283,139	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115570	-8,240,638	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-3,915,731	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-1,643,490	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-571,082	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-10,073	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117119	-194,565	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-9,614	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-1,200,863	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-489,992	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-4,065	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-14,326	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-911,014	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-848,638	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-39,303	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-237,466	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-17,708,452	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-94,283	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-674,940	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-170,229	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-1,425,723	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-32,579	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-8,948	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-1,528,412	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-491	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-1,177	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-7,146	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-94,959	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-398,950	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-2,371,233	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-820	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-319,932	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-418,664	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-287,273	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-1,103	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-109,824	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-18,818	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-1,329	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-3,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-659	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-741	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-13,677	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,690,801	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-35,330	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-48,201	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-3,483	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,000	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-212,383	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-429,987	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117206	-277,750	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117208	-1,138,567	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117208	-276,710	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-1,593,090	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-548,600	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117251	-38,279	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117251	-208,162	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117319	-363,070	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117319	-1,224,138	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-142,315	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-251,349	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-22,786	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-15,871	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-283,436	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-505,282	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-13,105	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-144,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-129,344	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117326	-1,736,625	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117326	-2,871,239	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-50,776	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-461,105	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-1,019,855	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117328	-6,495	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117328	-45,928	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	-2,755	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	-167	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	-14	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-253,367	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-166,648	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-360,530	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-1,989,451	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117483	-294,891	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-228,097	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-813,596	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-579,662	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-1,831,484	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-12,715	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-2,270,761	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-34,649	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-49,337	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-33,585	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-1,207,541	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-1,615,541	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-154,050	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-204,861	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-48,625	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-4,821	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-20,900	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-45,756	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-11,293	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-8,787	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-127,381	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-282,527	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-6,584	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-21,844	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-4	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-8,176	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117666	-1,623,819	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-12,404	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-27,598	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-3,972	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-2,979	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117738	-101,349	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117738	-143,347	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-92,021	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-582,955	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-118,445	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-896,017	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-3,279	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-182,030	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-552,319	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117767	-369,706	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117770	-952,074	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117770	-3,666,969	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-22,603	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-66,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-203,978	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-56,390	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-40,615	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-895,887	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-113,568	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-351,622	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-94,741	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-292,765	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-2,293,838	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-131,717	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-100,668	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-189,344	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117811	-4,668	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-80	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-686	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-1,296	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-265,130	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-175,229	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,994	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,519	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-118	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-2,878	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-725	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-5,355	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-9,388	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-582,096	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-622	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-292	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-14,973	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-744,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-555,447	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-6,390	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-10,552	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-54,853	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-2,077	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-494	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120018	-1,011,933	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-1,384,092	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-232,583	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-686	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-5,729	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-442,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-272,618	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-241	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-5,161	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-3,519	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-2,602	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-15,392	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-1,088	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-3,869	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-614,073	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-325,975	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-139,903	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-1,350,611	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-432,612	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-3,598	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-7,347	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-518,888	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-712,323	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-25,836	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-18,249	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-13,648	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-40,246	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-6,198	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-19,501	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-1,281	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-286	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-117,370	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-147,587	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-7,311	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-6,536	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-229	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-2,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-1,319	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-6,615	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-25,373	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-758,487	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-1,139,604	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-28,969	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-51,305	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-134,010	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-4	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-9,990	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-10,162,234	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-1,315	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-120,993	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-45,633	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-8,540	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-6,877	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120041	-42,492	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120042	-78,750	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120043	-108,448	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-6,927	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-991	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-34,903	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-642,313	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-27,941,693	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-2,712	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-7,373	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-5,027	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-3,736	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-274,820	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-1,550	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-5,834	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-92,263	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-129,831	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120049	-1,217,255	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-3,232	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-9,075	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-215,218	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-365,442	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-16,188	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-9,386	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-26,305	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-5,506	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-16,331	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-12,019	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-179,399	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-15,429	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-70,646	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-1,491,129	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-4,037,812	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-5,237	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-96,278	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-7,059	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-7,016	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-856	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-22,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-33,448	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-239,112	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-3,494	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-913	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-957	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-1,316	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-13	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-38	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-19,010	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-8	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-634	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-3	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-973,956	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-677,640	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-250	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-373,478	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-59,748	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-14,561,458	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-262,833	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-1,273	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-41,534,862	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-11,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-3,529	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-417,376	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-45	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-69	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115515	-10	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115543	-4,836	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93116495	-22,023	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93114751	-1,355,874	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93117000	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93117693	-12,681	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-1,072	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-3,475,263	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-1,245,639	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-116,027,045	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-1,077,852	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-3,370,729	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-8,427,954	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-59,016,590	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-34,030	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-413,207	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-610	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-22,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-85,260,809	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-55,272,587	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-518,193	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-1,334,255	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-384,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-257,288	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-114,562	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-41,865,262	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-32,718,351	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-585,884	
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-5,112,556	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-56,484,536	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-28,228,026	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-12,158,055	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-357,375	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-576,698	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-1,232,199	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-1,954,392	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-28,081,800	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-2,783,241	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-79,408	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-117	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-22,742,441	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-58,896,775	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-21,109,431	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-14,527,253	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-21,273,192	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-23,166,622	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-28,655,658	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-1,622,553	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-12,948	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-6,799,041	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-2,752,859	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-3,845,908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-364,517	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-23,617,666	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117603	-350,748	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93170733	-4,908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920033	-84,340	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920033	-198,946	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-1,814	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-162	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-117,340	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-221,196	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-93,934	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-205	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-7,569,510	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-14,661,288	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-2,423,046	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-283,972	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-409,248	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-32,121,238	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-137,148	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-110,258	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-4,519	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-1	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-2,938,104	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-48,468,374	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-5,395,261	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-2,400,040	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-848,693	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-2,280,115	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-2,428	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121866	-1,749,812	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-3,665,246	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-201,201	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-6,193,381	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-7,272,544	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-27,518,679	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-21,945	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-24,317,618	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-5,353,193	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95200019	-1,809,386	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111525	-3	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111525	-28	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-3,241	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-2,317	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93115558	-29,806	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-139	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-57,159	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	078004454	-114	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111489	-3	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-16,681	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-419	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-12,711	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-32,830	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-13,580	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-5,399	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-64	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-664	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-307,686	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-246,456	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-475,755	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-258	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-424	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-45	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-6	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-16	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93114444	-30	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-2,540	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-193,159	Total Corporate Stocks

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PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-7	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115553	-1	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116101	-1	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116101	-122,235	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116461	-2,681	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116488	-17,152	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93541020	-1,807	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93111510	-5	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-77,190	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-458,589	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-404,914	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-41,824	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114732	-108	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-5,952	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-65,734	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-33	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-1,695,610	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-9,048	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-521,172	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114755	-130	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-103,882	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-62,491	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-135,551	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-50,708	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-360,643	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-700,138	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-31,660,752	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-8,015,831	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115748	-11,782	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115748	-8,955	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115927	-9,990	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-110	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-53,284	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-183,089	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116405	-508,853	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116405	-47,198	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93116432	0	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117356	-570,259	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117356	-1,267,090	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117392	-17,319,486	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117392	-288,041	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117394	-1,006	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117397	-237	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117397	0	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117398	-5,307	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-210,626	
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-165,944	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-1,612,162	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-4,162,890	Total Corporate Stocks

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PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-16,538	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-410,807	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117616	-115,023	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117616	-2,567,147	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117616	-2,761,053	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117616	-114,110	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-20	
SYSTEMATIC TRADING AMER	AMM	93113109	-1,249,121	
SYSTEMATIC TRADING AMER	AMM	93113109	-12,745,715	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-101,351	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-456,487,520	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-119,256,346	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-11,674,565	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-11,820,289	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-4,737,758	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-435,136	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-14,386,130	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-1,629,054	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-69,204	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-218,637	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-2,178	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113115	-89,030	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-87,548	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-1,360,986	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-1,579,219	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-263,284	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-59,468	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-88,079	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-117,505	
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-4,449,522	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-32,883	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-340,703	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-16,205,531	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-40,129,541	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-3,910	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-311,621	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-391,953	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1,035,467	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-3,073,360	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-213,435	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-15,150	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-2,140,921	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-10,501	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-2,028	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93117871	-4,143	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-3,324,254	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-39,760,064	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-1,870,537	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-87,551,854	Total Corp. Obligations & Spot Commodities

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STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-25,089,132	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-32,959,878	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-33,562,346	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-164,902,425	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-12,017,157	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-40,314,040	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-11,530,603	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-13,050,848	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-75,674,446	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-2,473,678	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-51,758,840	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-5,786,076	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-520,607	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-1,185,898	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-1,774,788	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-5,639,767	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031L8	-3,355,093	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-16,872,621	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-3,722,087	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-2,644,706	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-15,518,143	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-4,150,888	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-8,232	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-1,177	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-559,780	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-2,023,575	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-9,084,632	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-9,000	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-4,732,094	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-550,431	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-417,115	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-9,587,501	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-222,165	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	074007485	-1,566,329	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-1,180,693	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-5,898,835	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-19,211	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-97,584	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-72,745	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-16,691,830	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	-713,276	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	077002699	-27,958,407	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	93111986	-9,920	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121401	-262,568	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121500	-1,128,662	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121500	-10,000,075	Total Corporate Stocks & Options
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121727	-13,039,739	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-443,682,454	Total Corporate Stocks

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STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-229,786,631	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001498	-3,911,679	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001787	-9,601,184	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	076006139	-20,607	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93115869	-36,920,847	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93116085	-249,819,881	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920035	-4,527,851	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920105	-974,069	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920105	-818	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-902,820,704	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-22,875,722	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-82,365	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-18	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-90,878	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-532	
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-51	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-13,070	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-5,404	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95126106	-215,149,559	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-225,750,372	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-262,563,857	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200014	-3,617,208	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200014	-107,460,843	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-224,333	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-575,222	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-139,678	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-819,355,847	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-157,153,906	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076007350	-160	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076009554	0	Total Corp. Obligations & Spot Commodities
ASIA CASH	JAPAN EQUITIES	0710092P8	-576,756	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	076002047	-175,436	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	076002237	-6,394	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	93113071	-29,445	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	93113071	-8,761	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071006563	-12,452,099	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	076008804	-174,294	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077003614	-1,346,697	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113037	-50	Total Governments & Agencies
ASIA CASH	NON JAPAN ASIA EQUITIES	93113076	-27	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113076	-6	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-27,392	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-528,621	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-939,134	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009500	-32,632	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	077008159	-7,801	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	078003571	-5,642,595	Total Corporate Stocks

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PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	071005904	0	Total Corporate Stocks & Options
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-2,609	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-722,151	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-98,841	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-164,881	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-952	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	078007622	-1,493,295	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	078007622	-65,327	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002GF0	-654	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002TG4	-533	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003270	-3,823	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	07200CPB6	-265,423	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	07200CPB6	-1,446	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	0710080L1	-15,609,030	Total Governments & Agencies
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-25,625,000	
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-1,695,000	Total Corp. Obligations & Spot Commodities
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-4,815,000	Total Corp. Obligations & Spot Commodities
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-4,983,191	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-8,262,016	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-4,527,868	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-215,495	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-258,291	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-1,084,788	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-1,277,000	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-54,140	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-ASIA	0710079Z3	-512,348	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-8,945,758,837	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	076002401	-4,328	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	077000396	-1,465	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	078004595	-15,595	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000NN9	-4,980,606	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-40,348	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-318,651	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-164,536	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-3,153,854	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-8,207,331	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-16,169,996	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-111,796	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-341,281	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-14,036,856	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-26,887,711	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-5,652,545	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-14,207,437	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-162,016	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-8,490,790	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	076001312	-3,559,853	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	076009315	-53	
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-89,348,206	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-34,795,946	Total Corporate Stocks

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PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-2,144,703	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-3,868,283	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-8,558,264	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-106,005	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-195,317	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071000MC4	-240,021	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071000MC4	-1,207,939	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-2,020	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-164,374	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-2,430,708	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-527,075	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-250,507	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-348,063	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-1,439,678	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-9,239,679	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-1,722,847	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-1,798,203	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-2,034,822	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	071000NQ2	-6,219,750	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-5,280,611	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-7,630,373	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-12,524,526	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	077002244	-2,004,940	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	077002244	-926,545	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-207,964,593	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-303,515,018	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004785	-1,104,993	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004801	-203,195,474	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-5,405,076	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-119,217	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-24,279	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-24	Total Corp. Obligations & Spot
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-50,823,561	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-6,855,687	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-23,225,030	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-9,060,010	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-468,236	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-24,427,427	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	072009590	-1,282	Total Corp. Obligations & Spot
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	072009590	-3,977,114	Total Corp. Obligations & Spot Commodities
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	073004459	-256,481,086	
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	073004459	-95,489	
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	073004459	-10,769,934	
CONVERTIBLES EUROPE	FACILITATION	071002562	0	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002562	-3,362,638	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-572,322	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-61,250	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-1,071,897	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-310,848	Total Corp. Obligations & Spot Commodities

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CONVERTIBLES EUROPE	FACILITATION	071002570	-1,698,746	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002570	-1,935,584	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-513,457	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-61,123	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002588	-3,179,798	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002588	-16,684	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-458,744	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-72,289	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002596	-323,068	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-12,023,124	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002604	-1,260,314	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-841,449	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-2,408,037	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	0	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002604	-1,534,290	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-285,922	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002612	-4,272,177	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-68,233	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-13,683,935	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-498,957	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-538,494	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-43,460	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-426,400	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-3,074,261	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-738	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-13,417,069	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-4,651,104	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-23,591	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-96,747	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-776,332	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-8,991,926	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-370,036	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-28	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-5,734,317	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-22,958,342	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	073006751	-196,952,631	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-3,512,299	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-31,109,165	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	076005230	-6,599,107	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	076005230	-862,103	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-EUROPE	072009434	-8	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002NP0	-4,595,703	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002NP0	-6,808,500	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002NP0	-3,699,328	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002NP0	-6,535,502	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002TF6	-63,330	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002TF6	-2,618,834	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002TF6	-683,120	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002TF6	-473,749	Total Corporate Stocks

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EQUITIES STRATEGIES-EUR	EQ STRAT EUR ADMIN	071002TF6	-12,898	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045S9	-843,657	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045V2	-5,877,676	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045V2	-23,937,772	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	078000718	-4,230,613	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022Q1	-3,811,539	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022T5	-9,762,196	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710059R5	-1,013,390	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710059R5	-171,333	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004F74	-29,471,609	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004H15	-662,733	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002X87	-3,137,248	Total Corporate Stocks
EUROPE CASH	CHEMICALS	073000721	-1,202,975	Total Corporate Stocks
EUROPE CASH	CHEMICALS	073000739	-6,968,083	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002289	-9	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002297	-150,207	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-9,474,186	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-19,483,544	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-8,754,476	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-776,954	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-7,959,373	Total Corporate Stocks
EUROPE CASH	CONSUMERS	93115437	-8,964	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	076008473	-13,041,059	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	078000916	-2,023,534	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	078000916	-1,545,692	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	079000451	-16,607	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	071001267	-231,731	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	072007776	-25,756	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	073008476	-12,825	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	93113039	-17,881	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LT9	-284,504	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LT9	-441,388	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-105,452	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-893,484	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LW2	-479,131	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LW2	-262,956	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LZ5	-597,058	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-19,713	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-79,007	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-247,688	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007391	-2,742,000	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007441	-1,760,160	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	072009905	-45,255	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	072009905	-258,716	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	072009905	-477,865	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	072009905	-49,949	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	073001927	-1,768,254	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	073001927	-295,544	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	073001927	-911,648	Total Corporate Stocks

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EUROPE CASH	EUR CASH SETINA	077007292	-268,632	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007417	-124,430	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007417	-256,680	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007458	-6,403,463	Total Corporate Stocks
EUROPE CASH	FINANCIALS	071002WF2	-16	Total Corporate Stocks
EUROPE CASH	FINANCIALS	0720036G6	-425,045	Total Corporate Stocks
EUROPE CASH	FINANCIALS	93115495	-4,508	Total Corporate Stocks
EUROPE CASH	FINANCIALS	93115495	-1,289	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	071002SG5	-901,170	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-1,834,313	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-6,811,157	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	93115496	-136,088	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-128,011	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-45,770	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002388	-158,852	Total Corporate Stocks
EUROPE CASH	INSURANCE	071004915	-1,896	Total Corporate Stocks
EUROPE CASH	MEDIA	071002943	-5,913,537	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071002KT5	-2,018,275	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071005607	-1,589	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007913	-15,677,043	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-1,911,356	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-2,277,241	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-545,364	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	93115497	-4,150	Total Corporate Stocks
EUROPE CASH	REAL ESTATE	0710019K9	-75,085	Total Corporate Stocks
EUROPE CASH	REAL ESTATE	0710019K9	-16,596	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	071002DY2	-4,727	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	071002DY2	-9,159	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072003411	-136,213	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	0720040X3	-60,328	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-12,844	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-223	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	073002438	-24,197	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	076004266	-61,555	Total Corporate Stocks
EUROPE CASH	TECHNOLOGY	93113048	-69	Total Corporate Stocks
EUROPE CASH	TELECOM	071005623	-27,137	Total Corporate Stocks
EUROPE CASH	TELECOM	078009438	-7,262,841	Total Corporate Stocks
EUROPE CASH	TELECOM	93115499	-4,964	Total Corporate Stocks
EUROPE CASH	UTILITIES	072003296	-1,174,119	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-203,619	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-509,214	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-181,164	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-4,239	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-964,383	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-808,549	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-559,094	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-29,189	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002F95	-20,178,219	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-537,092	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-1,622,659	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-15,450	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-20,474	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-63,998	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-15,444	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-6,920,824	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-25,564,268	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-24,200,229	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-2,148,864	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-10,799,189	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-14,091,217	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-4,366,453	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-2,254,727	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-13,407,674	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-1,751,611	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-2,008,032	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-200,518	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-395,447	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-1,335,117	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-902,584	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-733,981	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-600,396	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-5,543	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-47,756	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045H3	-2	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045H3	-1,010	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045L4	-109,080	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-670,174	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-5,326,925	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-350,010	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-2,292,244	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-1,960,930	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-856,854	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-823,597	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	-47,534	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	-106,021	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-740,487	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-347,090	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-258,728	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-19,959	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-857,043	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-1,063,740	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-224,083	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-239,015	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-975,361	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-109,771	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004M01	-601	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-2,763,329	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-2,994,247	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-1,429,304	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-15,134,803	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-3,103,860	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-592,953	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TM6	-13,621,474	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-542,048	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-1,550,170	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-1,251,718	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-8,049,960	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-174,836	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-93,843	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-1,899,501	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-369,575	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-26,574	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-878,872	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-252,672	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-5,556,174	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-2,342,042	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-46,303	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072008592	-3,668,045	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072008592	-4,830,028	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,488,759	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,588,582	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-765,273	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-43,829	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-1,244,913	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-185,682	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-2,361,371	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-10,365,503	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-1,566,975	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-84,798	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-3,299,677	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-1,848,794	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-453,604	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-306	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-701	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-38,354	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-24,889	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-146,630	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-6,619	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-17,675,071	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-11,756,640	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-6,107,982	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-31,690	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CC1	-88,094	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-6,893,352	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-1,723,682	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-882,396	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720036H4	-2,525,215	Total Corporate Stocks

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EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720036H4	-2,987,417	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-404,547	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-4,960	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	072004N34	-5,066,999	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	073001778	-3,451,652	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	071002CW7	-120,596	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-15,060	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-42	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-64,203	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-439,724	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003890	-863	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072003908	-145,353	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-697	Total Corp. Obligations & Spot Commodities
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-1,905	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-2,247	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-137,984	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-604	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008196	-205,967	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008196	-36,161	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-6,010	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-783	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008238	-51,994	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	078005493	-1,624	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072003593	-4,949,741	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004CW2	-1,519,388	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004GH1	-41,601	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004SQ8	-1,009,025	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004SQ8	-2,249,883	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004SQ8	-1,000,891	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	076002872	-660,311	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-2,186,745	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077005379	-82,484	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077009462	-811,315	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	077009462	-3,179,464	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0710006C2	-236	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-35,586,924	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-11,917,133	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-5,442,946	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-6,177,418	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,001,657,710	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,486,540,782	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-447,389,775	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-507,946	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-34,577,330	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-876,994	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-5,037,372	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-78,484,825	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	072009368	-4,175,104	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-22,592,394	Total Corporate Stocks

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FLOW VOLATILITY EUROPE	DELTA1	076006352	-651,693,193	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-23,150,746	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-68,046,661	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-13,749,990	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-42,065,274	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-55,619,469	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-2,921,716	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-22,927,853	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000459	-1,309,515	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-29,637,401	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-24,551	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-1,917,785	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000475	-1,304,383	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-222,178	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-1,712,036	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-191,319	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-5,393,995	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000640	-2,195,488	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Q8	-18,172	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-1,422,856	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-62,913	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-2,831,116	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025S4	-103,821,507	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025S4	-3,937,683	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-17,387,085	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-178,917	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025V7	-69,729	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-181,962,440	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-15,785	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-20,145,204	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-2,262,055	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-33,970,793	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-40,409,863	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-302,348	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-394,332	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-189,015	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-15,420,854	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-173,442,857	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-6,940,296	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-98,955,835	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-50,276,599	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-8,689,453	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-72,960,407	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-761,843	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-232,844,590	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-4,564,265	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-229,364,780	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-9,480,169	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-26,407,273	Total Corporate Stocks

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FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-465,721	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-1,444,839	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-28,500	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026J3	-13,666,738	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	072009517	-2,696,478	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	074007881	-1,150,277	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006477	-6,516	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-55,638	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077002947	-8,142,147	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009586	-1,971,084	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-79,417	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-5,147,253	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-264,728	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-18,858,797	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-37,561,161	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-60,998,101	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-17,706,619	Total Corporate Stocks
RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS	072005671	-6,223,054	Total Corporate Stocks
RISK VOLATILITY EUROPE	OTHER/JV BOOKS	071000Q97	-2,866,725,183	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-1,230,123,011	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-100,882,892	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-515,426,916	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-16,970,223	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-10,751,993	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	95126103	-12,087,259	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	071000863	-104,944	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	071000QZ9	-24,235	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	95121538	-14,728,498	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	95121538	-18,232,166	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-23	Total Corp. Obligations & Spot Commodities
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-243,385,444	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-1,860,861	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-8,527,370	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-50,651,753	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-328,333	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	072004NQ3	-4,813,721	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	95121533	-2,290,505	Total Corporate Stocks
STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-2,649,570	Total Corporate Stocks
STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-4,640,775	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	0710000C8	-2,298,181	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	073009219	0	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	FUNDS	074003070	-163	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	074003070	-11	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-196,828	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-553,680	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-57,551	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-73,531	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-86,038	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-13,022,855	Total Corporate Stocks

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STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-8,615,355	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-2,465,977	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-8	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-113,632	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-15,484,069	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-67,271	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-30,444	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-23,207	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000889	-30,457,740	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008B2	-46,583,299	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-5,095,215	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-21,856,240	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-103,220	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000D34	-169,480	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-928	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-617,724	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-35,041	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-21,443	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-38,109	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-20,935	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-21,293	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-9,177	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002216	-23,237	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002216	-17,857	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076007335	-488,694	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076007335	-13	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-5,983,238	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-33,643	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-563,305	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-250,857	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-17,018	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-1,633,298	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-2,136,855	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-6,393,175	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-531,676	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	95121807	-463,856	Total Derivatives & Other Contr.
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-392,263,776	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-12,234,256	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,253,177	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-111,772,588	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-54,501,805	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-1,401,137,067	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,140,749	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-5,808,924	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-12,609,387	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-471,698	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-2,408,399	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-19,301	Total Corporate Stocks

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STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-632,084	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-14,878,071	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-25,532	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-167,196	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-13,351	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-1,056,157	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-8,521,401	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-102,907	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-574,266	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-411	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-6,285,703	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-1,093,535	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-2,395,244	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QJ5	-3,373,160	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QJ5	-1,910,980	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-56,170	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-2,504,778	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-96,429	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-18,430,943	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-67,818	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-2,737	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-631,068	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-6,727,429	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-319,403	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-77,765	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002281	-4,048	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-330,373	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-1,886,625	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-1,354,039	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-630,874	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-7,674	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028L6	-11,069,634	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028L6	-1,879,418	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-2,910,926	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-2,810,206	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-183,150	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-53	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-543	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002TX7	-10,483,651	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710036J1	-6,088,046	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	072004LY8	-28,137	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	073001752	-242,537	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-1,826,878	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-1,002,602	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-629,049	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-312,067	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-1,001,300	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-51,534	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-4,504,231	Total Corporate Stocks

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STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-22,793,020	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-8,237,847	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-13,652,207	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-14,902	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-3,910	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-5,635,113	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-2,700,046	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-8,380,946	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-108,296,209	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-12,357,846	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-41,196	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-8,633,053	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-9,554,677	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-5,493,902	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-12,935,174	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-3,665,463	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-14,450,549	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-3,821,853	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-691,345	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-16	Total Corp. Obligations & Spot
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-160	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-1,335,049	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-229,481	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-2,468	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-3,311	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001840	-3,528	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0770037V7	0	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-27,623,179	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-13,873,894	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-290,530	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-10,553,580	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-170,402,028	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-1,384,420	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-33,471,663	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-1,035,896	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-1,714,737	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-526,137	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-81,701	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-4,795	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121577	-7,165,693	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121720	-73,875	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121770	-1,684	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121850	-6,666,133	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121853	-948,566	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121853	-36,776	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95126107	-2,398,231	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95126107	-1,878,237	Total Corporate Stocks
CDO AMERICAS	CDO PRIMARY MANAGED US	07200CQR0	-691	Total Mortgages & Mortgage Backed

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CDO AMERICAS	CDO PRIMARY MANAGED US	GACW	-9,365,442	Total Governments & Agencies
CDO AMERICAS	CDO PRIMARY MANAGED US	GACW	-13,822,379	Total Governments & Agencies
CDO AMERICAS	CDO PRIMARY MANAGED US	GAL1	-16,455,361	Total Governments & Agencies
CDO AMERICAS	CDO PRIMARY MANAGED US	GMRY	-5,618,889	Total Governments & Agencies
CDO AMERICAS	CDO SCP US	GMWD	-700,634	Total Governments & Agencies
CDO AMERICAS	CDO SCT US	G18K	-15,943,950	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SCT US	G18K	-124,612,951	Total Governments & Agencies
CDO AMERICAS	CDO SCT US	GM9L	-15,886,305	Total Governments & Agencies
CDO AMERICAS	CDO SECONDARY US	072003387	-99,096	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SECONDARY US	072003387	-4,330,058	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SECONDARY US	072003387	-105,166	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SECONDARY US	072003387	-57,340	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SECONDARY US	072003387	-84,979	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO SECONDARY US	074006974	-10,436	Total Mortgages & Mortgage Backed
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93114453	-57,278,972	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115477	-10,763,539	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115918	-10,373,379	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 252400	-515	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 252420	-699	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 253610	-405	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 411500	-171	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 467200	-699	Total Corp. Obligations & Spot
GOVERNMENTS AMERICAS	AGENCIES	G12H	-18,587,349	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G12H	-62,017,271	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G144	-30,978,914	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-190,727,674	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-798,880,282	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-4,203,490	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-131,178,019	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-11,410,956	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-20,386,495	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-1,012,467,825	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-1,949,030,786	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-101,004,957	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-49,522,499	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-52,682,145	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-186,060,598	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-278,333,965	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GM4B	-28,862,454	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GM4T	-4,998,564	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GM67	-7,595,106	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GM68	-10,076	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GM68	-4,855,212	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-259	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-4,595,781	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-95,918,274	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-204,729	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-95,244	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-2,328,836	Total Governments & Agencies

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GOVERNMENTS AMERICAS	AGENCIES	GMBM	-26,776,215	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-43,237,441	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-8,098,603	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-38,603,943	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-86,418,487	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-57,239,594	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-100,874,317	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-12,537	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-3,647,969	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-41,912,735	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-41,122,193	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-643,139,417	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-1,976,032,292	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-214,035,504	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-34,092,781	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-484,813,650	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-215,531,155	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-67,051	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-58	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-6,886,453	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-31,250,574	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-954,971	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-2,716,757	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-150,093,864	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-962,248	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-1,017,118	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-14,563,313	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-147,530,902	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-50,986,592	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	93168135	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-2,626,171	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-21,634,082	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-63,720,302	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-18,891,281	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-99,260	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-52,303,296	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-541,211	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-17,948,078	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-9,804,854	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-29,384,527	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-972,161	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-106,757,830	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-116,084,468	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-63,736,369	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-459,000,802	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-78,506,506	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-145,463,243	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-5,576,758	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-213,477,478	Total Governments & Agencies

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GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-654,092,691	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-299,103,550	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-675,350	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-625,659,225	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1AU	-321,675,108	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1AU	-38,452,118	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-267,934,543	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-204,652	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-228,877,721	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1TV	-9,596	Total Governments & Agencies
GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	G1C8	-43,058,141	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAD5	-87,934	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAGB	-1,494	Total Mortgages & Mortgage Backed
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAWA	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMOZ	-939,859	Total Mortgages & Mortgage Backed
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-3,624,539	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	FX PROP AMER	074000399	-9,666,544	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	073004376	-174,606,976	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049C9	-909,486,828	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-74,795,855	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-90,722,711	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-106,833,942	Total Corp. Obligations & Spot Commodities
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-570,209,366	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-294,659,673	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61CA	-201,675,513	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-1,858,696,075	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-749,766,409	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-316,109,133	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-1,330,747,129	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-414,693,271	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AT7	-122,530,700	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AT7	-124,711,028	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AT7	-104,035,099	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	93168139	-917	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-35,646,100	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-3,200,237	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1C6	-49,607,613	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-2,929,776	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-4,386,291	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-6,527,410	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-170,418	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-405,739	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-893	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-1,785	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-695,628,927	Total Governments & Agencies

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LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-9,618,057,463	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-1,781,451,832	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-95,651,383	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-25,611,124	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-47,384,189	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-80,475,214	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-146,157,194	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12I	-24,326,946	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12I	-7,434,560	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G14J	-316,753	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-9,465,024	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-7,672,015	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-30,824,670	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6AI0	-46,577,797	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6AJF	-13,333,339	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	6AHH	-586,886,302	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-3,170,704	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-10,046,274	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-41,149,124	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-202,657,845	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-23,863,338	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-118,745	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-1,304,435	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G173	-36,291,580	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G173	-323,272,518	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G1TD	-67,438	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G1TD	-2,149,460	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-639,928,152	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-2,462,648,482	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-1,969	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-204,900,618	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-256,577,028	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-156,770,476	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	93117263	-14,075,359	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG ESOTERIC US	GAVP	-7,530,586	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2U	-4,570,533	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMJP	-17,824,394	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMV5	-572,423	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-17,076,366	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-4,312,952	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-29,676	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-176,332	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-11,411,168	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-19,816,381	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-6,870,842	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	93101497	-199,600,000	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93102533	-6,888,337	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93102557	-65,466	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93102561	-4,377,529	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG FLOW TRADING US	93102561	-10,041,881	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111143	-3,011,987	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111232	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-3,045,252	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-5,862,698	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-19,589,760	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-190,537	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-10,585,839	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-13,834,619	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-5,348,389	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-91,972,544	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-3,005,100	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-397,924	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-25,099	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-1,925,554	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-20,358,788	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93115908	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93116393	-275	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117079	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-17,251,565	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-120,448,578	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-125,898,707	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-4,829,276	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-47,073,114	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-131,106,290	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-209,816	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-114,941,801	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-28,265,383	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-125,529	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-237,907	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-242,169	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-2,724,116	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-1,188,574	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117567	-530,604	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117586	-104,965	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-56,324,290	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-1,027,353	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-55,608,386	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-357,975	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-13,857,101	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-16,233,967	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-1,502,848	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-2,396,851	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-31,597,698	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-1,921,737	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-28,215,800	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-88,460	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1JN	-14,579,054	Total Governments & Agencies

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HIGH GRADE CREDIT US	HG FLOW TRADING US	G1KL	-3,097,352	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-12,916,439	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-1,197,033	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-18,230,025	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1NE	-6,498,072	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-2,719,973	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1UD	-2,032,936	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA3V	-22,667	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA3V	-2,199,355	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA7U	-12,532,694	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA7U	-547,728	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAD6	-10,122,067	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GADD	-23,025,540	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GADD	-3,755,058	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-7,151,590	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-29,225,789	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-26,105,113	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-5,754,045	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-1,057,824	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-5,173,281	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM1Y	-14,536,851	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM1Y	-2,205,519	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM5B	-820,947	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM9N	-6,049,192	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMM2	-812,320	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMV4	-1,659,207	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMY7	-4,014,043	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	078004074	-10,904,209	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-403,467	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-6,984,333	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-1,384,554	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-26,562	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-15,570,941	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-4,643,131	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-1,630,182	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-3,792,121	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-21,550,052	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-3,737,521	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-14,419,968	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93115985	-910,844	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-4,056,371	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-3,126,187	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-1,481,684	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-499,661	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117059	-2,010,919	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117059	-5,041,595	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117059	-13,895,788	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117601	-4,613,017	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-10,321,427	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-201,302	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93168171	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G10W	-3,188,782	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G19K	-2,465,634	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAAJ	-797,179	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAGK	-88,734,962	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAIL	-39,448,847	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAMC	-13,960,941	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAOB	-8,824,773	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAUV	-5,457,091	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-2,206,833	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-5,923,253	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-46,549,639	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMA9	-4,962,727	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMDM	-6,727,042	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMDM	-11,637,410	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMEH	-3,021,309	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMMD	-19,231,313	Total Governments & Agencies
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	G10B	-2,178,467	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-2,019,876	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-2,726	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-4,198,005	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-5,888,928	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-8,992,871	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-3,333,589	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-608,006	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-254,625	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-603,594	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-68,360,282	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-619,178	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-1,763,497	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-122,411,529	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-1,702,590	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-878,774	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-567,662	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-59,286,148	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057B9	-998,283	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-446,208	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-52,564	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-1,497,598	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-227,075	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-8,459,231	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-9,871,445	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-6,334,448	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-142,435	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-6,751,726	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-4,869,204	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-6,278,861	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-3,298,687	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-14,013,997	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-1,961,995	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-104,574	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-6,349,473	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-2,005,982	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-5,874,063	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-2,778,304	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-507,406	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-2,847,287	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057L7	-369,721	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057L7	-3,204,247	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057M5	-5,755,993	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057M5	-20,537,740	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-1,396,756	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-1,327,892	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-30,240,693	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-25,188,346	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-1,293,672	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-1,823,333	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-4,492,672	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-111,314	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-2,543,766	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057S2	-514,507	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057S2	-971,382	Total Corporate Stocks
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-26,750,223	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-19,589,384	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-2,925,339	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5C	-8,845,768	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5G	-2,198,091	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5T	-3,878,883	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-15,155,487	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-5,043,688	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5W	-5,759,738	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5Y	-7,793,232	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5Y	-933,544	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU2	-36,727,490	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU2	-16,882,584	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU5	-3,136,939	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU5	-12,432	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU6	-1,718,601	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004559	-353,111	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004914	-69,998,170	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-6,857,212	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-444,502	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-462,576	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-7,685,083	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-15,027,102	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-1,868,672	Total Corp. Obligations & Spot Commodities

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HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-6,682,387	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-7,882,638	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-6,913,217	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QY3	-506,930	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QY3	-1,695,217	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QZ0	-4,992,406	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QZ0	-173	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-369,740	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-2,398,802	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-16,813,496	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-5,177,280	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-112,400	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-6,276,634	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-7,074,021	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-5,725,422	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076009455	-2,100,444	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000122	-260,402	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-2,651,792	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-42,614,082	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-62,703	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-1,735,784	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-3,784,786	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-7,026,405	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-11,947	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-228,054	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-1,049,218	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-357,963	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-193,842	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-36,139	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-61,133	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-585	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-52,907	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-39,358	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-1,394,677	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-109,465	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-4,835,657	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-861,858	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-126,437,184	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-39,142,847	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-2,763,360	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000338	-61,618,469	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000338	-5,377,812	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000346	-4,734,583	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-16,584,010	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-7,012,422	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-49,612	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-538,892	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-174,618	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-598,290	Total Corp. Obligations & Spot Commodities

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HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-99,475	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-35,511	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-70,586	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-121,277	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	GAFZ	-55,480,570	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GAMG	-3,129,245	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GAMG	-13,637,103	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GM9P	-4,588,010	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMMQ	-16,734,636	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMN8	-7,036,203	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMW2	-14,776,361	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	0730049H8	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	0740063B1	-67	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113066	-12,241,560	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113066	-3,831,378	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113103	-1,002,500	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-505,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-194,088	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113250	-4,204,454	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-4,850,690	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-275,455	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-2,385,736	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-73,078	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-21,379,322	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-7,321,766	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-11,407,446	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-5,615,365	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-4,784,740	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-2,592,761	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-1,628,623	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-27,044,368	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-4,694,832	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-1,474,794	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-6,840,251	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-11,433,205	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-5,587	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115672	-43,058	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-233,206	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-5,745,917	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-21,061,363	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-12,262,047	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-8,495,911	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-2,521,242	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-10,465,606	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-1,885,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-533,750	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-2,408,121	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-42,258,850	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-20,859,179	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93115688	-25,601,690	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-3,585,605	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-1,162,981	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115814	-2,343,270	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-5,212,088	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,766,559	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-17,816,054	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-9,001,538	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-10,412,675	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,735,524	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93116044	-51,275	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116044	-328,771	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-9,690,289	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-7,740,049	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93116070	-5,598,706	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117243	-8,954,116	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117255	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117255	-1,870,996	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-9,541,894	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-50,219	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-2,190,465	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-1,086,132	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-2,132,387	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-17,860,031	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-2,594,014	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-17,483,566	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-1,318,586	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-11,942,273	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-26,303,949	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117275	-2,144,792	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-38,992,371	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-10,071,110	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-12,862,983	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-633,200	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93117341	-25,169	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117341	-14,273	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117341	-38,682	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117341	-166,268	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117341	-63,229	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117341	-7,518	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117385	-2,205,915	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-1,741,444	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-3,354,558	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-5,626,542	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-5,022,571	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-2,268,258	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-1,955,653	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-20,238	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-2,080,201	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93117879	-32,894	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-540,232	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-1,473,381	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-2,443,778	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117882	-2,657,507	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-22	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-469,140	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-4,880,714	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-5,036,479	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-579,009	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-177,196	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-1,167,048	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117952	-1,457,222	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93168163	-3,083,103	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	G1KO	-6,987,216	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GA52	-51,442,111	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GAB0	-2,465,600	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-686,592	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,374,351	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-864,709	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,628,227	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-929,596	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-8,175,490	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,648,933	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-23,444,541	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-802,643	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-3,332,160	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,340,212	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-796,855	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-854,442	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-11,335,198	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,710,778	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,587,414	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAPS	-17,815,123	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GM14	-1,127,754	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	0740056M6	-1,750,026	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117064	-5,489,280	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117279	-8,551,011	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117298	-327,571	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117355	-2,491,684	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117632	-467	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117670	-3,392,208	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	G1S1	-4,952,480	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	GAUT	-19,794,581	Total Governments & Agencies
HIGH YIELD - AME	HY DISTRESSED US	07200CQH2	-607,241	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	073004889	-1,244,324	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	0740058X0	-1,708	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93111349	-1,820,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93111349	-23,447,206	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY DISTRESSED US	93111349	-314,724	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93113125	-100,926	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-3,292,305	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-40,646,188	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-678,636	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-511	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-226,335	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-7,134,130	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115647	-2,284,421	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-61,738,852	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-19,922,274	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-8,599,185	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-5,118,236	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-550,250	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-2,808,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-517,480	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-4,930	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-10,699	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,123	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-93,989	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-5,700,336	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,728,812	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115886	-13,256,976	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115886	-2,571,951	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93116006	-1,449,892	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-3,158,375	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-12,477,667	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-324,194	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-8,557,536	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-381,812	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117089	-2,730,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-1,638,282	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117335	-7,541,715	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-3,165,319	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-18,293,109	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-8,847,238	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-21,246,175	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117384	-6,069,013	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117384	-1,906,125	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-151,390	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-2,668,462	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-7,406,319	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-559,060	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-945,031	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-450,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-7,070,236	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117832	-337,862	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117832	-697,800	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117842	0	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY DISTRESSED US	93117842	-2	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117843	-1,212,976	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117843	-13	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-1,658,101	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-35,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-107,713	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-1,819,300	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117859	-1,256,844	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117868	-300,958	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117957	-15,340	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117957	-2,222,784	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	DSTJG201260	-1,222,020	
HIGH YIELD - AME	HY DISTRESSED US	DSTJG253730	-4	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY DISTRESSED US	DSTJG256690	-344	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY DISTRESSED US	DSTRD201260	-217,037	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY DISTRESSED US	GMAT	-4,638,166	Total Governments & Agencies
HIGH YIELD - AME	HY LOANS SYND US	INSYN221720	0	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY LOANS US	SECT2436500	-1,980,000	
HIGH YIELD - AME	HY LOANS US	SECT3299190	0	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY LOANS US	SECT3299200	-5,728	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY LOANS US	SECT3436500	-752	Total Corp. Obligations & Spot
HIGH YIELD - AME	HY LOANS US	SECT4299180	0	Total Corp. Obligations & Spot
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-99,344	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-104	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CX5	-3,487,414	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-8,091,719	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-916,388	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-751,336	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-6,913,274	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-78,684	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-2,271,715	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-84,133	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-810,650	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	GMPD	-3,376,267	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-27,003,808	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-98,657,211	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-6,385,151	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	95120016	-14,943,226	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-5,464,692	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-33,356,073	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-17,635,159	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-6,071,396	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G1F0	-8,085	Total Corp. Obligations & Spot Commodities
MUNICIPAL BONDS	PROPRIETARY	73411000	-1,087,697	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411000	-1,016,086	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411001	-1,727,204	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411003	-64,197	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73414984	-994,134	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161888	-13,518	Total Governments & Agencies

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MUNICIPAL BONDS	PROPRIETARY	93161888	-5,204	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93115879	0	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93115880	-95,967	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93117180	0	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-206,111	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-76,141	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121733	-656,716	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121746	-1,697,015	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	93160250	-46,254,350	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-18,145,807	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-36,558,010	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-237,053,343	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161476	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161500	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161501	-20,012	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93160465	-8,060	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93160465	-21,334,479	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93161803	-43,838	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-880,522	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-1,843,912	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120012	-338,577	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121648	-3,725,291	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121681	-1,400,916	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95125001	-575,775	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-8,586,344	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-1,951,305	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-22,504,739	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-40,466,377	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	-24,938,294	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	-1,262	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE3	-8,366	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH2	-55,751,682	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH2	-19,236,673	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-91,468,652	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-96,566,982	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	-126	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS-AMERICAS	G1BG	-19,109,460	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	G1VB	-2,967,494	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-163,372,288	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-16,966,464	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-3,682,207	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-987,786	Total Governments & Agencies
REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	GAGR	-50,615,955	Total Governments & Agencies
REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	PTG 275560	-1,462	Total Corp. Obligations & Spot
SP AMERICAS-TRADING	ABS DERIVATIVES	93115872	-50,568,132	Total Corporate Stocks

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SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-375	Total Corp. Obligations & Spot Commodities
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-40,460,963	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-5,116,291	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-17,710,119	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	-271	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	-3	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1DR	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-36,446,722	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-24,565,508	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-29,695,728	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-6,951,138	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-33,953,530	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-12,225,767	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-2,120,329	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMGM	-3,536,217	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMP1	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMP1	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMP1	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G10M	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G10M	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G10M	-75,438,903	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1BC	-30,713,124	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1DK	-54,491,026	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1FV	-78,448,748	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1HE	-141,346,419	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1JM	-5,283,978	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1LE	-5,450	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GA4G	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAC8	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAIM	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAIM	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAXX	-14,530,940	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GM9J	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMEB	-22,459,277	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMRD	-1,337	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMRD	-66,049,729	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMZD	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMZD	-21,496,736	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G115	-8	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G18E	-171,427,555	Total Governments & Agencies
SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GME5	-14,542,719	Total Governments & Agencies
SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GMK0	-126,586,832	Total Governments & Agencies
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	F1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	F1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	G1KJ	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GA93	-984,863,000	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GAEA	-99,751,081	Total Governments & Agencies
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GMVV	-10	Total Mortgages & Mortgage Backed

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SP AMERICAS-TRADING	NON-PRIME-AMERICAS	WAEX	-479,216,000	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	41JS	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	-4,608,330	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1FA	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1FF	-24,305,118	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HA	-17,949,281	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HG	-20,578,794	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HJ	-4,458,739	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HQ	-2,858,166	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1W2	-29,496,271	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1W8	-2,667	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAFB	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-104,414,888	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-1,052	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GALL	-22,865,326	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	-1,829,226	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	-2,099	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GM5N	-27,667,045	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM6N	-40,962,930	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-11,093,987	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-4,364,469	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMC1	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GML5	-22,875,405	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GMRN	-168,860,435	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	WMP5	-23,827,919	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	WMPN	-62,513,140	Total Mortgages & Mortgage Backed
FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN	FRLBK489080	-459,614	Total Corp. Obligations & Spot
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-207,282	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-1,691,238	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-288,111	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-3,485,882	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-5,393,019	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-7,066,938	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-6,976,242	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-197,631,529	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-214,122,560	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-24,043,297	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-57,215,970	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-868,961,699	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-286,344,657	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-53,353,152	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004018	-362,770,329	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-3,231,391,396	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-26,245,389	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-22,905,084	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004075	-249	Total Corp. Obligations & Spot Commodities

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GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004083	-562,708,878	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-3,071,720,736	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-202,946,756	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-58,159,931	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009686	-524,346,143	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-102	Total Corp. Obligations & Spot Commodities
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-261	Total Corp. Obligations & Spot Commodities
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-60,882,595	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-13,188,496	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-112,000,335	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-1,758,466	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	078008083	-101,654,267	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	0710029J0	-5,600,000	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES ASIA	FID DERIVS ASIA	0710029J0	-175,831,440	Total Corporate Stocks
RATES DERIVATIVES ASIA	FID DERIVS ASIA	076003649	-8,607,443	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	076003664	-8,433,122	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6193	-133,045,914	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	619A	-41,371,618	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	61G3	-15,529,303	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	071002QR3	-5,093,429	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	072008436	-2,698,771	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-751,149	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-10,727,397	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-2,295,374	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-139,605	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-513,102	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-331,179	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-4,988,146	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-10,642,790	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-2,698,771	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-3,531,667	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-514,469	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-20,101,808	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005279	-357,741	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-304,143	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-535,788	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-365,654	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-14,191,635	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-3,063	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-10,332,241	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-8,106,945	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-18,387,241	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076009356	-2,578,330	Total Corporate Stocks
HIGH YIELD - ASIA	HY FLOW	0770039V5	-35,351,958	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-4,048,194	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-11,507,015	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-5,798,398	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-1,530,964	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-608,345	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - ASIA	HY FLOW	078007630	-1,527,639	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-2,102,917	Total Corp. Obligations & Spot Commodities
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	KRW 286930	-85,504	Total Corp. Obligations & Spot
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	PTG-T200200	-27,720	Total Corp. Obligations & Spot
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	PTGTH468880	-221,256	Total Corp. Obligations & Spot
SP ASIA-TRADING	ABS-NEW ISSUE-ASIA	071003362	-388	Total Corp. Obligations & Spot Commodities
SP ASIA-TRADING	ABS-NEW ISSUE-ASIA	071003362	-73,494,441	Total Corp. Obligations & Spot Commodities
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072000763	-10,724,436	Total Corp. Obligations & Spot Commodities
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-3,418,503	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-2,766,307	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-10,065,356	Total Governments & Agencies
CDO - EUROPE	CDO PRIMARY MANAGED EUR	CDOL1219590	0	Total Corp. Obligations & Spot
CDO - EUROPE	CDO SECONDARY EUR	072007974	-11,838	Total Corp. Obligations & Spot Commodities
EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	0710025B1	-9,378,432	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS EUROPE	HY LOAN HOLDS EUR	SYND 510620	0	Total Corp. Obligations & Spot
FX EEMEA	EMG LM EUROPE	0710015D9	-40,687,491	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015R8	-943,193	Total Corp. Obligations & Spot Commodities
FX EEMEA	EMG LM EUROPE	0710015V9	-3,905,013	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015V9	-43,487,693	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	072003353	-7,593,017	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	072003353	-35,556,694	Total Governments & Agencies
FX EUROPE	FX-LONDON PROPRIETARY	93113063	-1,550	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	0710000B0	-2,565,196	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	0710000B0	-1,536,685	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	073001091	-9	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005908	-1,282,199	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005916	-102	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005924	-52,019,635	Total Corporate Stocks
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-5,044,334	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-74,803,538	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-18,640,705	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-4,582,288	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-1,036,825	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-50,199,179	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-2,928,825	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-3,284,931	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-3,348,978	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-14,856,125	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-4,029,866	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-10,258,940	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-66,817,618	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-2,662,650	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-193,942,285	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-37,097,841	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-66,516,217	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-2,438,425	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-69,903,242	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-435,069	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-1,999,466	Total Governments & Agencies

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GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-14,499,325	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-56,999,594	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-119,473,879	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-82,406,053	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-129,447,756	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-741,862	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-58,859,161	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-10,860,857	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-284,986,583	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-37,523,308	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GMPO	-42,720,770	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-44,426,654	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-27,236,755	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-24,189,844	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-5,678,237	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-248,292,287	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-58,331,525	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-44,661,727	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-8,274,449	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-41,647,144	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-49,767,473	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-1,112,591	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-3,212,826	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-13,329,753	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-12,692,167	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-1,445,646	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-16,064,102	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-11,421,364	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-69,701,468	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-73,851,807	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-3,609,140	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-2,372,119	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-14,247,678	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-17,872,541	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-5,198,238	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-4,334,129	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-237,962	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-6,446,098	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-18,518,979	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-3,404,195	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-9,789,789	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-9,205,916	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-5,298,955	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-116,790,918	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-50,547,512	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037W0	-129,609,742	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-14,506,340	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-9,880,991	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-33,786,492	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-63,668,950	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-56,745,292	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-117,603,878	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-18,480,083	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-22,368,029	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-197,045,206	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-4,588,827	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-146,208,897	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720041T1	-34,921,962	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074002205	-757	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-5,723,365	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-20,329,666	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-167,393,741	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-4,315,970	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-11,375,366	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-5,766,585	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-14,566,172	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-546,489	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-45,669,529	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-5,182,231	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-10,111,437	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-94,256,837	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-40,361,489	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-12,805,187	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-1,356,112	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-38,414,140	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-25,534,125	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-186,930,649	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-7,075,755	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-77,438,250	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-267,742,027	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-144,812,769	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-188,919,108	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-5,323,459	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-158,183	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-21,395,794	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-139,474,051	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-14,203,878	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-35,149,772	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-75,756,534	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-23,480,055	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-33,723,070	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-37,152,359	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-12,215,404	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-71,128	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-17,953,545	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-35,353,832	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008200	-249,656	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-47,610,822	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	076008242	-44,573,687	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-124,788,263	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-4,129,025	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,382,231	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-983,886	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-27,119,256	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-12,439,238	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-9,151,171	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-15,856,714	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,025,259	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,475,527	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,268,938	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,115,235	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-291,734	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-73,464	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,117,505	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008275	-10,752,242	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-699,253	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-695,776	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-6,285,953	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-27,106,319	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-113,797,460	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-127,267	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-33,052,452	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-14,996,410	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-22,785,322	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-19,794,265	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-144,008,427	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-146,803,891	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-207,737,677	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	GILTS	073002669	-321,749,618	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-409,733,281	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-3,081,306	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-10,411,569	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074001538	-125,266,680	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-481,653,937	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-303,998,273	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-778,691	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	GILTS	076005396	-220,108,915	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-296,317,026	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-64,105	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074001488	-17,520,966	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074008319	-149,774,150	Total Governments & Agencies
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	077005775	-392,503	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	074007352	-13,967,305	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-50,622,450	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-512,446,494	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-139,905,558	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-99,483,322	Total Corp. Obligations & Spot Commodities

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RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-148,736,025	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-79,449,964	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-44,215,320	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-252,880,168	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-34,331,695	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-178,993,140	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-2,922,899,820	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-76,598,545	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-218,800,526	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-123,603,121	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-499,246,442	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-278,698,989	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	6A3W	-9,739,579	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	076008762	-3,658	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS PROP	6AMB	-46,931,143	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-131,603,626	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-88,131,454	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-144,263,654	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	6AHB	-117,485,950	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	072008410	-126,154,834	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-28,403,324	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-104,557,565	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-73,270,590	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-363,395,165	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-111,559,210	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-17,471,956	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	078001682	-16,957,208	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	078001682	-198,693,742	Total Governments & Agencies
RATES DERIVATIVES EUROPE	USD EXOTICS	072004FQ2	-7	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000186	-514,522	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-9,407,577	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-47,801,610	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-1,342,277	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-12,087,798	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-7,532,951	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-29,173	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,118,060	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-2,737,065	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-14,314,584	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,474,408	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-32,672,306	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-6,241,700	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-539,147	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-19,968,921	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-20,639	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-5,121,926	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004196	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-22,697	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-396,775	Total Governments & Agencies

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-5,704,611	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-7,065,265	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-4,239,983	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-5,894,217	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	072004D43	-371	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	072004D43	-98,502	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-275,688	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-570,630	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-1,025,014	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-5,968,130	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-409,744	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-3,448,974	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-809,061	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-97,076	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-2,224,425	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-16,129,083	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-3,218,622	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-517,741	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-52,992,703	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-2,639,246	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-6,514,181	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-28,084,112	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-34,806,792	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-26,786,762	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-19,792,582	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-4,104,267	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-13,198,326	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-4,169,805	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-40,488	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-1,416,441	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-15,690,876	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-8,118,333	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-3,816,602	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,293,417	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-2,054,339	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,105,224	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-1,281,219	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-484,060	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-11,378,979	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-1,276,132	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-7,439,045	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-3,877,868	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-9,617,371	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-13,142,652	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-363,823	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-9,040,197	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-9,168,386	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-6,843,301	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-260,269	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-100,885	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-5,207,832	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-34,353,682	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-979,284	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-16,572,408	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-2,024,415	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-33,363,232	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-7,331,736	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-100,536	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-2,388,882	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-408,179	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-3,647,688	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-8,020,935	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-30,943	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-19,754,435	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-22,117,037	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-4,181,753	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077004919	-17,193,878	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077008464	-1,107,705	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-3,769,531	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-4,753,966	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-7,370,062	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-5,490,533	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-1,679,917	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-275,127	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-492,969	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-6,519,425	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-13,850,234	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-14,755,211	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-28,499,679	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	078003233	-4,575,189	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	078003233	-165,725	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	072008527	-3,756,784	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	072008527	-64,294	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	074000910	-8,019,098	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	074000910	-37,723,129	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	073001919	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001937	-5,224,921	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001937	-2,141,361	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-14,878,782	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-20,777,803	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-6,979,135	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-5,472,861	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-25,147,040	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-1,535,524	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-3,224,250	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-1,903,494	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-10,330,717	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-1,491,109	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-7,529,046	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-9,954,158	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-23,431,500	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,719,415	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,463,998	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,787,071	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-11,201,252	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,536,080	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,080,864	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,049,896	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,625,628	Total Governments & Agencies
HIGH YIELD - EUROPE	HY BONDS EUR	0720019R3	-352,046	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-1,245,410	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-365,740	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-12,613	Total Corporate Stocks
HIGH YIELD - EUROPE	HY DISTRESSED EUR	071002018	-1,414,571	Total Corporate Stocks
HIGH YIELD - EUROPE	HY DISTRESSED EUR	071002018	-3,001,813	Total Governments & Agencies
HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR	DSTRD209980	-18,714	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY LOANS SYND EUR	SYND 208390	-1,847	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	PLT 209970	-1,271	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-2,654,369	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-29,619,181	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-5,397,884	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-9,192,549	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039H2	-13,605,406	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039H2	-53,699	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-29,096,189	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-10,455	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-162,261,068	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-295,191	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-1,007,260	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-49,975,557	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-18,374,490	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-18,085,202	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-2,965,352	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-5,034,032	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-75,208	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-45,069	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-413,318	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-5,037,060	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY EMG NPLS EUR	NPL 465070	-917,289	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-43,564	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-5,387,745	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	CMBS-EUROPE	072009616	-7,548	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	CMBS-EUROPE	074001462	-470	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RMEZ 411190	-2	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 217580	-12,017	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000392	-218,281	Total Corp. Obligations & Spot Commodities

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REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000400	-555	
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	072004724	-49,329,846	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	RMEZ 217600	-31,901	Total Mortgages & Mortgage Backed
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	-1,689	Total Mortgages & Mortgage Backed
ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE	93112590	0	Total Corp. Obligations & Spot Commodities
ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE	GABJ	0	Total Governments & Agencies
PAM AMERICAS	PAM MM	93115100	0	
DOMESTIC	NEW YORK	93117306	-10	Total Corporate Stocks
DOMESTIC	NEW YORK	93117306	-16,645	Total Governments & Agencies
DOMESTIC	PIM SAN FRANCISCO	93117525	-5,099	Total Governments & Agencies
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	0	Total Corp. Obligations & Spot Commodities
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-6,981	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-3	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-4,622	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-32,930	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-536	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93117120	-33	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93117120	-1	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS	076004076	-377,433	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93115610	-7,729,926	Total Corporate Stocks
CORP INVEST/OTHER AMERICAS	OTHER AMERICAS	93199301	0	Total Corporate Stocks
CORP INVEST/OTHER AMERICAS	OTHER AMERICAS	93199301	-8	Total Corporate Stocks
FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER	G153	-20	Total Governments & Agencies
PB CLEARING AND EXEC AMER	PB CLEARING AMER	078006467	-180,591	Total Corporate Stocks
PB CLEARING AND EXEC AMER	PB CLEARING AMER	078006467	-740,556	Total Corporate Stocks
STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	93115467	-188	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-13,042	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-271,385	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-30,122,038	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-519,166	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-978,341	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-203	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-687	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-45,304	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-12,524	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,867,495	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,213,948	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-43,330,318	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-12,885,121	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-4,208,256	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-4,573,762	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-2,491,384	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-190,872	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-30,346,265	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-242,594	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-1,792,765	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-1,300,450	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-3,832,579	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-1,496,620	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-2,310,796	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-29,591,067	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-40,503,964	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-14,401,370	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-1,581,743	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-5,644,054	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-19,846,000	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-425,297	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-5,335,980	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113285	-66,122,975	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-8,179	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-27,332	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-315,269	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-113,608	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-14,356,432	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-1,252,018	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-108,838	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-1,014,698	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-444,478	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-4,120,416	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-12,168,307	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-564,541	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-550,194	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-576,422	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-1,461,923	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115784	-36,923,114	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115784	-1,005,691	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115785	-17,032,947	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115786	-52,802,375	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116032	-10,170,218	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116033	-7,260,389	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-11,875,327	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-152,762	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-362,659	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116035	-6,508,086	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-6,579,075	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-18,507,783	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-32,998,212	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-28,172	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-1,375,115	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-121,728	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-180,993	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-3,401,364	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-1,028,241	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-206,393,281	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-11,425,898	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-1,191,180	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-111,908	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-1,315,158	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-1,040,362	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-5,331,358	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-24,126,846	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117285	-3,765,047	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117285	-38,763	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-1,056,248	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-575,164	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-25,917,660	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-19,714,818	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-6,281,854	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-16,323,829	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-980,110	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117512	-3,814,967	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117512	-11,978,427	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-4,693,331	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-27,680	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-536,285	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-111,188	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-45,368,274	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-1,273,416	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-191,382	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-6,941,364	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-11,245,274	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-1,765,799	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-964,787	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-5,416	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-10,587,667	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-15,061,310	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-1,318,687	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-1,318,143	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-781,035	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-833,250	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-1,986,011	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-25,008,276	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-37,407,143	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-58,530,889	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-51,103,923	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-2,708,207	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-1,789,790	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-2,970,972	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-7,162,432	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-148,162,302	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-11,354,907	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-8,641,737	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-4,910	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-10,443	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-2,251,352	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-716,284	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-42,615	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-5,247	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-1,541,812	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-462,512	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-72,995	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-2,542,052	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-15,714,464	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117654	-371,423	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117654	-1,005,444	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117655	-3,514	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-39,382	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-387,577	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-190,957	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-486,590	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-31,973	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-2,504,584	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-1,783,480	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-3,160,510	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-179,428	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-9,563,814	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-19,426	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-433,191	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-246,636	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-455,502	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-252,630	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-8,605,626	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-4,704	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117915	-3,465	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-6,434,498	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-198,791	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-578,524	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-4,630,947	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-293,479	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-315,147	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-5,115,670	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-178,390,006	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-1,357,107	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-1,178,281	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-10,005,702	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-68,274	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-9,670	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-4,139,258	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-663,033	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-211,432	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-2,405,275	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-432,339	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-79,434	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-1,091,377	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-36,555	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-93,165	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-1,941,122	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-851,245	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-9,574	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-217,874	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-47,760	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-38,261	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-2,905	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-40,289	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-55,390	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-3,138	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-14,417	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-200,435	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-275,566	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-15,612	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-5,703	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-79,249	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-108,948	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-6,175	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-1,664	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-23,145	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-31,864	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-1,807	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-10,105	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-140,351	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-193,067	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-10,919	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-6,382,256	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-2,380,168	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-385	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	078005345	-215,130,499	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93115550	-30,110	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-5,321,011	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-2,173,548	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920036	-6,510,680	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920036	-5,739,000	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-79,990	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-94,263	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,249,410	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-4,215,718	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-2,069,419	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,934,437	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-391	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-60,032	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-8,367,083	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-1,856,852	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-95,988,275	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-34,083,885	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-2,269,079	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-210,839	Total Corporate Stocks

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-1,435,108	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-20,826,674	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95017501	-8,692,674	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-50,762,240	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-13,398,053	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-3,746	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,846,809	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121029	-3	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121654	-31,314,704	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-52,954	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-60,996,749	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-365,012	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-7,187,125	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-115,871,681	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-131,397,502	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-804,130	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-131,575	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-9,574,757	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-10,646,175	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-8,056	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-2,680,469	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-4,621,924	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-149,718	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-50,028	Total Corporate Stocks & Options
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-3,932	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-31,650	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-2,889,418	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-2,344,263	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-178,758	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121669	-19,164	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-441,677	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-3,338,550	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-991,870	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-224,473,673	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-14,811,424	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-1,933	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-1,792,917	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-93,457	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-11,300	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-2,347,674	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-4,292,765	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-166,283	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-37,423	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-223,376	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-91,802	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-8,117	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-193,940	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121752	-15,895	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-8,216,909	Total Corporate Stocks

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-14,312,912	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-20,051,028	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-18,820,929	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-1,767	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-14,015	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-40,845	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-200,572	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95126113	-38,938	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-10,461	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-36,924	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-537,093	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-102,378	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-2,299	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200023	-929,901	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-353,819	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-132,604	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-1,062	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-8,807,896	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-7,235,845	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-206,524	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-218,254	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-100,387	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-873	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-189,275	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-1,179,681	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-119,771	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-558,004	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-37,109,353	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-659,967	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-483,505	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006GB9	-35,380	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	0	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-349,170	Total Corp. Obligations & Spot Commodities
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-12,367,269	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-1,060,849	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-79,494	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-18,439,188	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-93,694,234	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-1,122,431	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-1,055,948	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-786,840	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-8,848,890	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-231,373	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-315,380	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-185,613	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-300,646	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-531,099	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-24,435,796	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-115,844,553	Total Corporate Stocks

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-1,763,071	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-1,342,231	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-138,339,530	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-288,111,381	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-164,920	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-299,684	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-718,008	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-24,150	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-41,321	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-186,295	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-2,126,113	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-415,657	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-51,956,888	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-86,024,309	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-11,085	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-14,796	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-7,692,914	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-64,384	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121553	-191,226	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121554	-420,271	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-79,920	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,632,443	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-246,404	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-726,965	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-11,520,844	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-2,880	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-256,190	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,699,989	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-144	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-69,350	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,590,236	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-88,168	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-2,264	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-10,116	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-292,761	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-1,401,981	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-11,385	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-420,667	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-21,241	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-78,870	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-49,130	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-577,375	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-4,692,353	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-265,699	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-7,005	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-11,995,478	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,108,375	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-17,845,696	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-89,737,478	Total Corporate Stocks

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-10,062	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-97,740	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,469,096	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-5,791,682	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-638,148	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-121,716	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-5,357,043	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-20,826	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-634,750	Total Corporate Stocks
CREDIT FINANCING AMERICAS	M/B CORPORATES	93111326	-439,419	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	078006384	-888,717	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	078006384	-408,442	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-1,911,783	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-4,219,206	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-1,060,601	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-1,010,632,945	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-989,606,231	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-1,164,824,517	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-116,968,751	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-70,940,031	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-43,659,500	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1BI	-102,634,436	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1E0	-28,116	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1ML	-1,005,912	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SA	-24,218	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SA	-206,441	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-8,265,067	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-98,595,693	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-75,670,852	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-102	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-318,754	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-354	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-586,478,433	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-99,806	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-1,142,946	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-239,831	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-29,491,814	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-21,230,229	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-352,662,732	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-242,405,526	Total Governments & Agencies
FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS	GAAP	-95,243,851	Total Corp. Obligations & Spot Commodities
STRUCTURED TRANS AMER	STRUCTURED TRANS AMER	076000835	-1	Total Corp. Obligations & Spot Commodities
NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA	0730000R3	-963	Total Corporate Stocks
NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA	0730000R3	-88	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710001Y9	-1,764,380	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710022D0	-3,842,201	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710022D0	-27,290	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-651,293	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-1,085,969	Total Corporate Stocks

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-500,094	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071008Z90	-6,982,961	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071008Z90	-1,415,007	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-17,180,666	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-6,159,508	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-14,801,064	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-43,749,226	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-378,667,700	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-28,749,284	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-8,981,676	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BS2	-44,191,953	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BS2	-6,053	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004C36	-795,357	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004GN8	-6,773,473	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004M68	-5,409,703	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004PR9	-14,862,779	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-1,021,134	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-45,729,451	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-170,380,757	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-3,234,537	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000705	-1,211,602	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073001760	-114,936,962	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-10,493,308	
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-4,630,471	Total Derivatives & Other Contr.
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-4,353,010	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-706,382	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-1,119	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-104,219	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-17,577,797	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-15,264,790	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-774,380	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021W9	-19,622	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-826,632	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-8,477,514	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-131,598	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-1,181,212	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-5,564,076	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-42,719	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-265,920	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-2,485,933	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-449,054	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710066C9	-855	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-2,574,107	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-1,603,970	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-111,591	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-3,817,884	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-1,705,186	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-3,765,746	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-4,115,211	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-2,292,008	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-13,100,027	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-566,667	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-187,297	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-2,927,226	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-6,205,552	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-1,286,095	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-7,159,511	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-3,276,751	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-258,161	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-41,892,922	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-33,392	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-38,439	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-14,171	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-2,262,970	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-1,239,957	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-3,287,036	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-259,389	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-1,304,864	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094B7	-46,030	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094B7	-110,966	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094B7	-255,129	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-5,717,312	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-1,321,181	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-5,791,193	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-282,929	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-315,357	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-1,917,403	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-391,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-460,540	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-2,760,523	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-9,458,657	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-6,268,857	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-26,308,302	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094V3	-4,730,877	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094V3	-5,599,497	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094V3	-26,619,885	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095G5	-1,549,979	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-18,382	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-4,118	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-22,843	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095P5	-211,225	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095P5	-259,532	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095P5	-1,165,099	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-158,458	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-124,658	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-122,427	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-1,221,644	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-566,118	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-2,031,030	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-18,131,459	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-2,819,743	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-10,555,445	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-417,775	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-9,326,580	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-545,347	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-1,790,490	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-1,549,519	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-6,026,357	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-195,825	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-238,113	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-2,193,440	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-16,590,169	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-10,969,325	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-45,428,854	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-24,702	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-12,888	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-71,581	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-149,651	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-78,150	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-434,029	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-84,421	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-44,069	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-245,329	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-213,638	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-111,558	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-619,810	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-9,905,338	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-9,197,163	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-50,383,419	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-30,886	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-90,152	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-8,091,130	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-768,113	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-20,945	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-237,239	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-25,680	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-3,394,027	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-589,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-18,317	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-20,155	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-13,445	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-125,111	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-16,146	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-2,019	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-5,977	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-926,870	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-372,292	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-23	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-77,556	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-2,121,857	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-26,750	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-7,910	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-7,933	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-324,371	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-30,597,484	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-18,116,416	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-2,452,314	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-2,307,395	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-23,745	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-110,226	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-43,292	Total Corporate Stocks
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-830,769	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-56,119	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-690,438	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000266	-1,612,922	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000266	-66,447	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-413,523	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-56,119	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-690,438	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-16,575,044	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-1,247,055	Total Governments & Agencies
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-2,107,406	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-25,097,245	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-3,627,270	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-10,321,058	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-259,654	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-28,869,632	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-15,605,024	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-5,603,412	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-1,859,461	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-105,566	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-29,016,700	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-1,215,260	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-113,324,729	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-31,689,268	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-18,920,498	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071004709	-120,865	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071004709	-24,438,947	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071004709	-111,267	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	0720034N3	-8,921,497	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	0720034N3	-463,993	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-391,822,182	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-22,143,144	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-11,339,079	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-8,600,515	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-372,590,101	Total Corporate Stocks

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PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-136,627,273	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-137,001,920	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-14,005,773	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-130	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-70,821,497	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-47,401,057	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-9,868,892	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-1,335,699	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-93	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-774	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-1,746,154	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	079000535	-8,512	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	071002ZT9	-4,686,980	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001597	-9	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-580,011,536	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-11,534,118	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-5,076,428	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007321	-24,046,600	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007461	-1,988,294	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-913,827	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-7,063,500	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-799,896,969	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-9,699,599	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-41,365,753	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-9,486,868	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008840	-80,354,383	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008840	-141,631,320	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008865	-24,626,033	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-50,617,416	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-14,687,718	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-57,777,094	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-3,852,962,495	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-363,789,418	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-50,287,426	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-16,773,089	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-19,001,414	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077002814	-269,849,023	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077005973	-28,096,238	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-1,407,543	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-50,698,536	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-1,439,491	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-28,645,003	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-6,420,362	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-21,565,258	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-231,559	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-1,162,116	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-2,484,834	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-1,222,265	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-1,606,235	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-373,059	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-425,032	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-165,683	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-4,654,586	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-6,191,266	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-2,757,525	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-857,796	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-161,786	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-63,166	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-67,230	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710029R2	-8,539,141	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710029R2	-7,311,425	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-192,978	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-21,303	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-5,182,758	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-3,402,545	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-2,530,035	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-212,589	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-29,427	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-45,505	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-45,921	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-11,392	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-508,430	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-1,554,120	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-2,389,740	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-319,964	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-234,456	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-738,652	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-487,749	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-277,725	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-295,463	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-195,100	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-111,090	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-651,986	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-261,435	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-108,396	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-102,202	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-93,436	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-61,988	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-196,980	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-130,066	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-74,060	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-159,632	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-145,514	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-103,913	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002T58	-18,785,543	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-634,993	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-585,115	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-361,083	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-50,499	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-13,943	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-2,076,122	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-3,098,193	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-2,404,827	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-177,173	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-98,196	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-10,841	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-2,637,371	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-1,731,850	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-1,287,600	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-108,193	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-65,334	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-97,716	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-33,924	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-53,599	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-7,884,098	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-56,144	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-201,841	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-980,464	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-18,296,847	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-2,600,549	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-13,646,710	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-4,779,423	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-7,872,638	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-2,017,207	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-653,461	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720034W3	-77,958	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-14,895,658	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-1,424,922	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039N8	-41,448	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039N8	-302	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-59,901	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-15,766,936	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-32,349,523	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-25,482,060	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-5,612,443	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-220,582	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-545,926	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-23,838,634	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-43,457,778	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-19,302,053	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,922,950	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-972,954	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,627,740	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,358,256	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-911,699	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-1,237,846	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-694,289	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-5,623,211	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-2,867,852	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-18,969,930	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-23,620,411	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-14,808,115	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-25,835,271	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-6,039,232	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-5,057,139	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-13,806	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-216,126	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-226,729	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-2,998,401	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-1,553,694	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-3,080,369	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-21,548	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-1,198	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-3,592	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-30,505,370	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-16,689,887	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-8,931,831	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-46,511	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-234	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-934,294	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-55,587	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-216,257	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-763,116	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-1,122,444	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-488,307	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-53,912	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-13,116,044	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-8,612,702	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-6,404,413	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-538,036	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-9,732,239	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-2,266,459	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-2,634,767	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-1,843,590	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-35,438,461	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-10,115,664	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-22,419,416	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-1,824	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-144,850	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-8,056	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-1,000,665	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-483,266	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-624,933	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-14,862	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GW8	-76,339	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-7,998	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-1,193,619	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-1,777,252	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-1,379,604	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GY4	-101,641	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-1,888,159	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-150,349	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004LN2	-191,458	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-14,191,593	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-32,790,430	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-21,367,272	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-3,836,221	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-572,723	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,266,248	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,618,107	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-30,949,912	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-61,332,268	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-21,689,098	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,886,794	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,577,818	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-995,659	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,579,408	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-1,219,750	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-549,926	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-3,973,095	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-3,165,921	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-18,915,710	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-19,749,290	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-16,366,856	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-23,361,271	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-10,315,595	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-13,664,221	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-7,929,737	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-56,482	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-6,234	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-1,516,757	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-996,084	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-740,581	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-62,212	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-342,103	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-37,766	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-9,188,316	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-6,032,948	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-4,487,798	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-376,907	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-3,334,054	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-999,278	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-1,763,482	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-3,659,721	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-1,209,361	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-722,454	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-491,884	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-3,539,025	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-2,403,648	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-1,531,792	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-254,238	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-246,070	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-138,302	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-73,343	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V43	-1,538	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-8,473,197	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-6,947,450	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-4,218,817	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Y73	-10,164	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072008956	-992,248	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072008956	-1,708,340	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072008964	-4,382,591	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-3,238	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-6,986,033	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-1,764,165	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-215,485	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-1,017,996	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-827,863	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-2,287,999	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000671	-4,788,850	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-21,577,070	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-7,557,645	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-3,433,304	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001117	-5,894,343	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-15,799,706	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-6,339,994	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-13,792,534	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-19,418	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-25,085	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-80,331	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-14,597,320	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-2,944,170	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-25,727,884	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-274,430	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-43,055	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-2,742	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-22,391,729	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-25,676,419	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-28,163,123	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-3,910	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-557,356	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005296	0	Total Corporate Stocks
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-112,951	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-22,841	Total Corp. Obligations & Spot Commodities

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LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	071004683	-60,767	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	071004683	-1	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	073000077	0	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	072004XV1	-9,851,247	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-4,295,808	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-36,190,040	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-2,428,108	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-2,959,739	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-1,157,060	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-2,071,112	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000761	-2,114,027	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000761	-6,621,077	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000761	-2,974,725	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-1,373,881	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-8,299,024	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-442,989	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-688,011	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-9,570	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-199,240	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-4,380,696	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-17,496	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-2,718,611	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-5,389,740	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-1,087,315	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-103,778	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	077005395	-122,289,951	Total Governments & Agencies
STRUCTURED TRANS EUR	YE PROJECTS	077009124	-184,910,027	Total Corp. Obligations & Spot Commodities

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GAAP Asset Class 2 Name	GAAP Asset Class 3 Name	Asset Category 1	Asset Category 2	Asset Category 3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB+	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB-	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1

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Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
		UNASSIGNED	UNASSIGNED	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2

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LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2

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Equities-US	EQUITIES U.S.	EQUITY	RESTRICT STOCK	UF
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Derivatives	LISTED OPTIONS	OPTIONS	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1

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LBEX-DOCID 2705059

Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AAA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	NL
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	AN
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	E3
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	EQUITY	
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	EQUITY	CONV. PREFERRED STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Derivatives	LISTED OPTIONS	OPTIONS	OTHER	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB+	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		OTHERS	MONEY ONLY	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
		UNKNOWN	UNKNOWN	UNKNOWN
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB-	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
		UNKNOWN	UNKNOWN	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER		C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
		UNKNOWN	UNKNOWN	C2
		UNKNOWN	UNKNOWN	E3
		UNKNOWN	UNKNOWN	UNKNOWN
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AAA	C1
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BB	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBMJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3

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Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	SR ASSET BACKED NOTES	
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER		C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	UNITS	CORP BOND FUND	E3
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	NO RATING	C1

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	ZERO COUPON	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	

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US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	TVA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
TBA	TBA	TBA	TBA	TBA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
TBA	TBA	TBA	TBA	TBA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	STRIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Governments @ Mkt	FOREIGN GOVTS	CANADIAN	BONDS/NOTES	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	BBB+	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	A
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBBMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

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LEHMAN BROTHERS HOLDINGS INC.

US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	A-	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	OTHERS	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NO RATING	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BB	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BB	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B+	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BMJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	B-
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	B
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	BMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	B-
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	BB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	BBMM
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	BBB
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	CA
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CONV. PREFERRED STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
		DEPOSITS	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
		DEPOSITS	CORPORATE LOANS	REVOLVER/REDUCING
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1

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Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	BBB	BBB
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	IO'S
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	A	A
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAAMM
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	A	A
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	GNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	INVERSE
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	PO'S
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	PO'S
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	IO'S	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	NO RATING	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	

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Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	OTHER	TRIPARTY INELIGIBLE
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	INVERSE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMJ
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	RESIDENTIALS	TRIPARTY INELIGIBLE
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	JP
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	NR	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB+	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	A	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	AMJ	G2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	FUND UNITS	SR ASSET BACKED NOTES	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAAMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAAMJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A2	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A2	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	US
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	OTHER	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+MJ	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAAMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+MJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AMJ	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	G7 - NON US	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB-	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB-	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AMJ	C1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	OTH	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NR	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTH	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-MJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	OTH	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B-	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	B-	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBMJ	C2
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CMO AGENCIES	GNMA	C2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	A	C1
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	GB

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		OTHER		
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	GB
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	OTHER	UF
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	RESTRICT STOCK	UF
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FNMA
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	EUROPE - NON G7	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2

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Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
		UNASSIGNED	UNASSIGNED	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	BBB+	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	NR	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	PRIN	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	AU
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB	C1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		EQUITY	WARRANTS	E3
Derivatives	EQUITY WARRANTS	EQUITY	WARRANTS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ASIA - NON G7	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7 - JP
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E1
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNASSIGNED	UNASSIGNED	E3
Foreign Equities	NON US-EQUITIES	EQUITY	CLASS DESTINATION	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	G7 - NON US	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	HK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS Group - Adj Listing by Acct (Cross System) - 28 Sep 2007

Adj Comment		Source System	Business Date	DBS Entity	DBS Entity Name	Cost Centre	Region
		ITS	28-Sep-07	0000	LEHMAN BROTHERS INC.	20949	SUM AMERICAS
		ITS	28-Sep-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	28-Sep-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	28-Sep-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	28-Sep-07	0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
		ITS	28-Sep-07	0C15	LB MARITIM INVESTOR GMBH	21786	SUM AMERICAS
11025 Mark to Market - Swap		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	22649	SUM EUROPE
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
BRWSRR-FV1-28SEP2007		ITS	28-Sep-07	0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
BRWSRR-FV1-GB Regionalise to Asia - TPB		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
BRWSRR-FV1-GB Regionalise to Asia - TPB		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007		ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE

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CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_28SEP2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CDF Bridge Eq syndiated to GE	ITS	28-Sep-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
CFD Reallocation from TPB to Synthetic Financing	ITS	28-Sep-07 0183		49281	SUM EUROPE
CMC listed options QUEST RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
CMC listed options QUEST RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	ITS	28-Sep-07 0183		49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Asia	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Commodities Trading Derivative MTM	ITS	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Equities ITS Repo 105 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27476	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27476	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46115	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46121	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46171	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46171	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47452	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47470	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48592	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48844	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	51373	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24371	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25431	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27752	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	41555	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43094	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	45989	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46118	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46118	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46156	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46156	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46169	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46175	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46179	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46179	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46235	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46235	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46934	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47449	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47482	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47493	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47571	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47571	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47573	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47573	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48849	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49300	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49864	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49866	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49867	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49869	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49871	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49872	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49874	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49877	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49878	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	28-Sep-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	46147	SUM EUROPE
FAIL ADJUSTMENT	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47820	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FAIL ADJUSTMENT	ITS	28-Sep-07 01A1	ALNWICK INVESTMENTS (UK) LIMITED	21112	SUM EUROPE
FAS140 Gross up	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40310	SUM EUROPE
FIN 46 GROSS UP - BAWAG - MGT Code 53065	ITS	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	53065	SUM EUROPE
FIN 46 Gross Up ELQ	ITS	28-Sep-07 0479	LEHMAN BROTHERS HOLDINGS PLC	43944	SUM EUROPE
FIN 46 Gross Up LMC	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26160	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46119	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22497	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23509	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24036	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25431	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25656	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25657	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27173	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27726	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40131	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42532	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43094	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43095	SUM EUROPE

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FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22374	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	49243	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27214	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27463	SUM ASIA
FIN41&-FV1- GROSS_UP_28Sep2007	ITS	28-Sep-07 0A80	LB OTC DERIVATIVES INC	51370	SUM AMERICAS
FIP Private Placement FR	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
FV2 Edelweis CB MV correction	ITS	28-Sep-07 01G6	LB NETHERLANDS HORIZON BV	48212	SUM ASIA
Forward Settlement Date Treasuries	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	27282	SUM AMERICAS
GEDS OTC Adj in ITS	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
GEDS OTC Adj in ITS	ITS	28-Sep-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	SUM EUROPE
INVADJ REVERSE INCORRECT GROSS ALLOC	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
INVADJ-FV2-SG Videocon AssetSwap position	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46784	SUM ASIA
ITS Financing Account under EMG Americas (M/B Cana	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	22718	SUM AMERICAS
Kan am Syndication	ITS	28-Sep-07 0493	MABLE	22348	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0183		47690	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26634	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29278	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
LBIE Derivatives MTM	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE

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LBSF, LBFP, & LBDP	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49818	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	41977	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51032	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47474	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Lehman Paper Extinguishment	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Lehman Paper MV Adjs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Lehman Paper MV Adjs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46151	SUM EUROPE
Lehman Paper MV Adjs	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Listed Opn EUREX netdown RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn EUREX netdown RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn LIFFE netdown RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn LIFFE netdown RISK Vol	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Net long position correction_SMG PLC CONV BOND 6.5	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Not Issued	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	52023	SUM EUROPE
Not Issued	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Not Issued	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
Not Issued	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40399	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
Palazzo Gross up	ITS	28-Sep-07 0493	MABLE	22348	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	21954	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	24994	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS

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REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	20902	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	20902	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26088	SUM AMERICAS

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REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26088	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26088	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29734	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43644	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43644	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	47583	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	50078	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	50078	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20191	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20191	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22434	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22538	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22538	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22538	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22643	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22647	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22647	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22649	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22649	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22678	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22900	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23724	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24423	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24423	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25942	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26320	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26794	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26794	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26794	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26795	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26795	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26796	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26800	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29278	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29385	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29385	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29385	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29443	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29628	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29628	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29628	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29628	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29628	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40277	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40277	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40399	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42296	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43260	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43260	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43484	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43619	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	45067	SUM AMERICAS
REP105-FV1	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46591	SUM EUROPE
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	21176	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29083	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	40134	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	SUM ASIA
REP105-FV1	ITS	28-Sep-07 073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
REP105-FV1	ITS	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
REP105-FV1-JP Adj	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
REP105-FV1-JP Adj	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
REP105-FV1-JP Adj	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
REPO 108 Reallocation from TPB to Synthetic Financ	ITS	28-Sep-07 0183		49281	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	28-Sep-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	28-Sep-07 01H5	MYRA SARL	49484	SUM EUROPE
RESERVES	ITS	28-Sep-07 0451	PCML	22223	SUM EUROPE
RESERVES	ITS	28-Sep-07 0479	LEHMAN BROTHERS HOLDINGS PLC	27553	SUM EUROPE
RESERVES	ITS	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	25472	SUM EUROPE
Reclass to FID & US	ITS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	43160	SUM AMERICAS
Reclass to FID & US	ITS	28-Sep-07 00L8	THE BALLYBUNION PARTNERSHIP	20174	SUM EUROPE
Reclass to FID & US	ITS	28-Sep-07 00M6	BALLYBUNION INVESTMENT LIMITED	20172	SUM EUROPE
Reclass to FID & US	ITS	28-Sep-07 01M4	GAINSBOROUGH INVESTMENTS BV	48816	SUM EUROPE
Reclass to FID & US	ITS	28-Sep-07 01M5	KENILWORTH INVESTMENTS 1	48817	SUM EUROPE
Reclass to FID & US	ITS	28-Sep-07 0493	MABLE	20970	SUM EUROPE
Ruby Finance FR	ITS	28-Sep-07 00K9	RUBY FINANCE SRL	43177	SUM EUROPE
SUBADJ - BURFORD reversal	ITS	28-Sep-07 00D9	THAYER PROPERTIES (JERSEY) LIMITED	29744	SUM EUROPE
SUBADJ - FIN46	ITS	28-Sep-07 0493	MABLE	22348	SUM EUROPE
Summit Loans	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20191	SUM EUROPE

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Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	51235	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	51235	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	78913	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0000	LEHMAN BROTHERS INC.	78913	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0054	LEHMAN BROS ASIA LIMITED	25078	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0054	LEHMAN BROS ASIA LIMITED	25078	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40375	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40375	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43644	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43644	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24105	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24105	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27476	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27476	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43061	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43061	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43954	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43954	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46933	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46933	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	25988	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	25988	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	26530	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	26530	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46306	SUM ASIA

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Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46306	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22279	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24037	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24037	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25666	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25666	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26886	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26886	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40277	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40277	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	41555	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	41555	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE

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Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49010	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49010	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49635	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49635	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49642	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49642	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51421	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	51421	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	49243	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	49243	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 01A2	CORFE INVESTMENTS (UK) LIMITED	21113	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 01A2	CORFE INVESTMENTS (UK) LIMITED	21113	SUM EUROPE
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	21856	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	21856	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25499	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25499	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Trade Date Accrual Pendings 30 Sep 2007	ITS	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Windemere III FR	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere IX	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere VII FR	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere VIII FR	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere X	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere XI	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Windemere XII	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
Winderemere V FR	ITS	28-Sep-07 0493	MABLE	43039	SUM EUROPE
adjust for incorrect factor	ITS	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
cmc adj re: BS Adj re 6076 LCPI Trd Book	ITS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25739	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE

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cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust - FIN41 Netdown -Clea	ITS	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Inventory Adj	ITS	28-Sep-07 0299	LB I GROUP INC.	40075	SUM EUROPE
efonds	ITS	28-Sep-07 0C15	LB MARITIM INVESTOR GMBH	21786	SUM AMERICAS
efonds	ITS	28-Sep-07 0C15	LB MARITIM INVESTOR GMBH	21786	SUM AMERICAS
CDF Senior syndiated to GS	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Devonshire House	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	28-Sep-07	AEGIS FINANCE LLC	45817	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	28-Sep-07	AEGIS FINANCE LLC	46974	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	28-Sep-07	AEGIS FINANCE LLC	76817	SUM AMERICAS
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	LIQ	28-Sep-07 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
JV Split between HY and IBD Loans	LIQ	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	22172	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	22172	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	22172	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	42540	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	42540	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 0212	LEHMAN BROTHERS BANK	56151	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	42809	SUM AMERICAS
Long Acre	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Position Reclass (from Convertible to High Yield/P	LIQ	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	52090	SUM AMERICAS
RESERVES	LIQ	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	40824	SUM EUROPE
RESERVES	LIQ	28-Sep-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0493	MABLE	25378	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0493	MABLE	25834	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41522	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41524	SUM EUROPE
RESERVES	LIQ	28-Sep-07 0929	LCPI LONDON BRANCH	41524	SUM EUROPE
SY SRL (LINKED TO PROJECT CASA)/LOAN/EURIBOR	LIQ	28-Sep-07 00U5	CALLIMACO FINANCE SRL	49805	SUM EUROPE
	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	22700	SUM AMERICAS
	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Additional RTM	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Correction for tri-party netting	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	22705	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

Equity Reverse	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Fid TMS Borrow	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
11025 Mark to Market - Swap	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26443	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
15C3-3 Credit - Treasuries posted to OCC	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
BS credit transfer from Global Rates to CFU	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Balance Sheet Transfer from CFU (Agencies) to IRP	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Booked incorrectly - Reclass to Borrows	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26577	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	22148	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	29450	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43454	SUM AMERICAS
CASH MGMT TRANSFER	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
CASH MGMT TRANSFER	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Capital Crossing - Goodwill	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing - Goodwill	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Cash	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Cash	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Inventory	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Inventory	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Citadel Credit	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Citadel Credit	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Citadel Credit	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	MTS	28-Sep-07 0318	LW LP INC. PCO	24836	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	MTS	28-Sep-07 0318	LW LP INC. PCO	24836	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	25188	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27607	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	28197	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Fails - True up MTS Fails	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
Forward Settlement Date Treasuries	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Forward Settlement Date Treasuries	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Future Margin House 12020 12050	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
Future Margin House 12020 12050	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	71348	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

G1FA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
G1FB - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
GAC8 - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GIFA - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
GM9J - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
GM9J - Report Settlement Date balance	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
General Mills: move from Vol Eqty to Convert Corps	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Gross Target	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
H47W - RR reclass to Cash (DBS a/c 10015)	MTS	28-Sep-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
H47W - RR reclass to Cash (DBS a/c 10015)	MTS	28-Sep-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
JV Allocations - NY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
LBIE Derivatives	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
LBIE Derivatives (Yankee Credit Trading)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
LBIE Derivatives (Bonds)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
LBIE Derivatives (HG Esoteric)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	25194	SUM AMERICAS
LONDON SHORT CREDIT	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
LONDON SHORT CREDIT	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Lehman Paper Extinguishment - Aegis	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23514	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	26082	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Trade Date Impact	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Net Target	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
Northern Non-Cash Borrow Adjustment	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Northern Non-Cash Borrow Adjustment	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Northern Non-Cash Borrow Adjustment	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

Racer elimination	MTS	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	23329	SUM AMERICAS
Reclass to FID & US	MTS	28-Sep-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
Reclass to FID & US	MTS	28-Sep-07 0A95	TALLUS INC	25963	SUM AMERICAS
Repo 105 Adj	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
Repo 105 Adj	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43842	SUM EUROPE
Repo 105 Adj	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Repo 105 Adj	MTS	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Self funding RR allocated to cover own shorts. -	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	20843	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Swaps	MTS	28-Sep-07 0171	LEHMAN INVESTMENTS INC.	24155	SUM AMERICAS
Swaps	MTS	28-Sep-07 0171	LEHMAN INVESTMENTS INC.	24155	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
TRIPARTY	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Longs)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Triparty	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Triparty	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0000	LEHMAN BROTHERS INC.	49525	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
When Issueds	MTS	28-Sep-07 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	28-Sep-07 0212	LEHMAN BROTHERS BANK	50005	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
(LB Bank FHLB Stock+MTM LBB) - a/c11010	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
(London Reverse Repo) Trade done on behalf of Trea	OTH	28-Sep-07 ALL	UNASSIGNED	00000	UNASSIGNED
11025 Mark to Market - Swap	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
11025 Mark to Market - Swap	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
11025 Mark to Market - Swap	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
11081-00001 GP Interest Long/Short Onshore I	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00001 GP Interest Long/Short Onshore I	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00003 GP Interest Balanced Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00003 GP Interest Balanced Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00004 GP Interest- Div Arb Onshore I	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00004 GP Interest- Div Arb Onshore I	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00007 GP Interest Div Arb Onshore II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00007 GP Interest Div Arb Onshore II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00008 GP Interest Long/Short II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00008 GP Interest Long/Short II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Agg Plus	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS

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11081-00009 LP Investment Agg Plus	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Convertible Arbitrage LL	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment Convertible Arbitrage LL	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment Directional Opp Offshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Directional Opp Offshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Directional Opp Onshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Directional Opp Onshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment H2 Credit	OTH	28-Sep-07 0312	PROPERTY ASSET MANAGEMENT INC	40773	SUM AMERICAS
11081-00009 LP Investment H2 Credit	OTH	28-Sep-07 0312	PROPERTY ASSET MANAGEMENT INC	40773	SUM AMERICAS
11081-00009 LP Investment L/S Offshore II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment L/S Offshore II	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment LV Asset Advantage LLC	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment LV Asset Advantage LLC	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment LV Income Fund LLC	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment LV Income Fund LLC	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00014 GP Interest Market Neutral L/S Onshore	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00014 GP Interest Market Neutral L/S Onshore	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00014 LP Investment Ospraie Special Opportun	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00014 LP Investment Ospraie Special Opportun	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00015 GP Interest Alaska Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00015 GP Interest Alaska Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00016 GP Interest Dual Strategies B	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00016 GP Interest Dual Strategies B	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00017 GP Interest Dual Strategies A	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00017 GP Interest Dual Strategies A	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00018 LP Investment Asia Multi Strategies	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00018 LP Investment Asia Multi Strategies	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00020 LP Investment Ospraie Wingspan	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00020 LP Investment Ospraie Wingspan	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00022 LP Investment Skybridge	OTH	28-Sep-07 0299	LB I GROUP INC.	95113	SUM AMERICAS
11081-00026 GP Interest Directional Opp Onshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00026 GP Interest Directional Opp Onshore	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 GP Interest Asia L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 GP Interest Asia L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 LP Investment Asia L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 LP Investment Asia L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 GP Interest Europe L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 GP Interest Europe L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 LP Investment Europe L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 LP Investment Europe L/S Element Fund	OTH	28-Sep-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00108 LP Investment LV Leverage Plus	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00108 LP Investment LV Leverage Plus	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Offsh	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Offsh	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Onsho	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Onsho	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00406 LP Investment Credit Arb Offshore	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	48367	SUM AMERICAS
11081-00406 LP Investment Credit Arb Offshore	OTH	28-Sep-07 0143	LB OFFSHORE PARTNERS LTD.	48367	SUM AMERICAS
11081-00409 NB Investment Satori Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS

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11081-00409 NB Investment Satori Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Offshore Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Onshore Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00410 GP Interest Global Macro Onshore	OTH	28-Sep-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00410 GP Interest Global Macro Onshore	OTH	28-Sep-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00411 LP Investment Global Macro Offshore	OTH	28-Sep-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00411 LP Investment Global Macro Offshore	OTH	28-Sep-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
12040 Other Assets - Princ & interest	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12450 Other Assets - P&I Dividends	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12630 Money Brokering Fees/Rebates	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75631	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
15c3 Lockup	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
15c3-3 Lockup - MTS Reverses	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
15c3-3 Lockup - Reverses	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75401	SUM AMERICAS
50% JV btw FID vs EQ	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
50% JV btw FID vs EQ	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
50% JV btw FID vs EQ	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
50% JV btw FID vs EQ	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
ALS Cash	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
ALS Other Asstes	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
AMTS Seg - Mutual Funds - a/c 1011600010	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
AMTS Seg-Cash SS FDS - a/c 1011000020	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
ARS Seed Money Investments	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	41396	SUM AMERICAS
Allocating to G/L (FAS 140)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Allocating to G/L (Investments in Parts & JV) 1302	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Allocation to G/L (Employee Loans)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Aquiline Financial Investment - a/c 11081	OTH	28-Sep-07 0299	LB I GROUP INC.	41789	SUM AMERICAS
BNC Holding Inventory - a/c 11061	OTH	28-Sep-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BNC Holding, Inc - Cash	OTH	28-Sep-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BNC Holding, Inc - Other Assets	OTH	28-Sep-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BRWSRR-FV-1-JP 104 GOV_SHORT1BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 104 GOV_SHORT1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBBB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBRR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA

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BRWSRR-FV-1-JP 155 GOV_SWAP1BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 155 GOV_SWAP1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 160 GOV_SHORT3RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 180 GOV_SHORT2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 191 GHLC MORTGAGERR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	29188	SUM ASIA
BRWSRR-FV-1-JP 406-JGB OPTION BNDBB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 406-JGB OPTION BNDRR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 434-DERIV JPY BONDRR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP FF Asia 074000282	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV-1-JP FF Asia BB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia BOND BORROW FIN 41 CORR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia RR	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV1-JP 104 GOV_SHORT1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 130 NON_JGBRR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 142 GOV_LONG1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 146 GOV_PROP2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 151 GOV_LONG2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 160 GOV_SHORT3RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 166 GOV_OPT1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 177 GOV_PROP1RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 180 GOV_SHORT2RR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 434-DERIV JPY BONDRR	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV1-StatArb Regionalization	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
BRWSRR-FV1-TPB Regionalization	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA
BRWSRR-FV1-US Regionalise to Asia - TPB	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24385	SUM ASIA
BS Cushion - Borrows	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Longs	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Reverses	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - corporate	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BSALLO-FV1-GB TPB regionalization Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA

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BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29442 SUM ASIA
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE

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BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	29729 SUM EUROPE
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS
BSALLO-FV2-US	CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087 SUM AMERICAS

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BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	26510	SUM EUROPE
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	26510	SUM EUROPE
BSALLO-FV2-US CDO Split Asia & NY	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	26510	SUM EUROPE
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	22491	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	23152	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Borrow vs. Cash	OTH	28-Sep-07	0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Borrow vs. Cash- Customer Finance (NB Prime Broker	OTH	28-Sep-07	0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Borrow vs. Cash- Execution Services/ Neuberger	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Borrow vs. Cash- Institutional Stock Loan - Americ	OTH	28-Sep-07	0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Boston SAS 70	OTH	28-Sep-07	0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
CASHAB-FV1- ZZ ChinaQFII (SynPB) CAB 28-Sep	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA

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CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 21	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 28	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 21-Se	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 28-Se	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (NonJpn Cash) CAB 28-Sep	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 21-Sep	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 28-Sep	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1-ZZ (FID Corp residual)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	26860	SUM ASIA
CASHBORROWS ALLOCN_28SEP2007	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
CASHBORROWS ALLOCN_28SEP2007	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
CDO Europe Cash Collateral Rec 12340	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
CFD Reallocation from TPB to Synthetic Financing	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
CMC listed options GEDS STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
CMC listed options GEDS STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
CMC listed options QUEST FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
CMC listed options QUEST FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
COHANE RAFFERTY (Goodwill) JV with IBD	OTH	28-Sep-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
COHANE RAFFERTY (Other Assets) JV with IBD	OTH	28-Sep-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
Cameo (Cash Collateral Pledged)	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Campus Door - Goodwill	OTH	28-Sep-07 0C29	CAMPUS DOOR	49746	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows Stat Arb - regionalisation to Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Chicago SAS 70	OTH	28-Sep-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	SUM AMERICAS
Cohane Rafferty (Goodwill) - JV w/ Mortgages	OTH	28-Sep-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Cohane Rafferty (Other Assets) - JV w/ Mortgages	OTH	28-Sep-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Collateral Pledged	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Collateralized Lending Allocation Entity 061	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Convert L3FID Rev Repos	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Convert L3FID Rev Repos	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 1 Ameri	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 2 Ameri	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 3 Ameri	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX Non Core - FAS157-Level 1 Americas	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX Non Core - FAS157-Level 2 Americas	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX Non Core - FAS157-Level 3 Americas	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DTC Deposits - allocating to GL	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Eagle Energy	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Cash a/c 70100	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Deferred Expenses a/c 71950	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Goodwill a/c 71990	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Other Receivables a/c 71500	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - PPE a/c 71750	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Rec from B/D a/c 71300	OTH	28-Sep-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Employee Loans	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity Gross up - Lehman Housing Consolidated -	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Equity Gross up - Lehman Housing Consolidated -	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS

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Equity Syndicate Borrows	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
Equity Syndicate Longs	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
Equity Syndicate Longs	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27646	SUM AMERICAS
Equity Syndicate Longs	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	28-Sep-07 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	28-Sep-07 0312	PROPERTY ASSET MANAGEMENT INC	41575	SUM AMERICAS
F/X Forwards LBCC a/c 11083-00004	OTH	28-Sep-07 0060	LB COMMERCIAL CORPORATION	23331	SUM AMERICAS
F/X Forwards LBI a/c 11083-00004	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBIE a/c 11083-00004	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBSF a/c 11083-00004	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FAILS& PB reclass Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAILS& PB reclass Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAILS& StatArb reclass Asia	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS 133 (Hedging - Derivative MTM)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
FAS 140 Adjustment	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
FAS 140 Muni Gross-up (RIBCO)	OTH	28-Sep-07 0498	RIBCO LLC	56056	SUM AMERICAS
FAS133 - CDO LBIE Deriv MTM NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
FAS133-FV1-AU Australian Bk SSS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-HK Hong Kong Bk SSS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-KR Korean Bk CQS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	46663	SUM ASIA
FAS133-FV1-KR Korean Bk SSS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
FAS133-FV1-SG Singaporean Bk SSS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-TW Taiwan Bk SSS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-US CDO LBIE Deriv MTM CC_ASIA	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBAC Net Assets	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBCCA Net Assets	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Eq Struct LBCCA Net Liabilities	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Flow LBIE Net Assets	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV1-ZZ Flow LBIE Net Liabilities	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV1-ZZ Flow LBIHCII Net Assets	OTH	28-Sep-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Flow LBIHCII Net Liabilities	OTH	28-Sep-07 0B79	LB INDIA HOLDINGS CAYMAN II LTD.	45527	SUM ASIA
FAS133-FV1-ZZ Struct LBCCA Net Assets	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Assets + Net Liabil	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Liabilities	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Net Assets + Net Liabi	OTH	28-Sep-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Net Liabilities	OTH	28-Sep-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV2-US CDO Derivative MTM - LBSF	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBIE	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBSF	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40069	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBAC Net Assets	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBAC Net Liabilities	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Assets	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Liabilities	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA

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FAS133-FV2-ZZ Eq Struct LBIE Net Assets	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBIE Net Liabilities	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Assets	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Liabilities	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Assets	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Liabilities	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Prop LBAC Net Assets	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
FAS133-FV2-ZZ Prop LBAC Net Liabilities	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Assets	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Liabilities	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Assets	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Liabilities	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Assets	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Liabilities	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Struct LBJ Net Assets	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
FAS133-FV2-ZZ Struct LBJ Net Liabilities	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Assets + Net Liabil	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Liabilities	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBIE Net Assets + Net Liabi	OTH	28-Sep-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS140 Gross up	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
FAS140 Gross up Asia	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
FAS140 Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
FAS140-FV1-GB Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAS140-FV1-GB Not in GFS	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FASB94-FV1-KR Woori I --- Inventory KRW	OTH	28-Sep-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori I --- Inventory KRW	OTH	28-Sep-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori IV --- Inventory KRW	OTH	28-Sep-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KR Woori I --- Inventory KRW	OTH	28-Sep-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV3-KR Woori II --- Inventory	OTH	28-Sep-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
FASB94-FV3-KR Woori IV --- Inventory KRW	OTH	28-Sep-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KRW Woori V --- Inventory	OTH	28-Sep-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
FI Swap Derivatives LBSF - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FID Future Net BS Cust Receivable 12210	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID Future Net BS Future Margin 12020 & 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID PCS Margin Debits (TMS)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29354	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated	OTH	28-Sep-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27188	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27188	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	28791	SUM AMERICAS
FIN 46 Gross Up SPML	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
FIN 46 Gross up	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
FIN 46 Gross up - a/c GAJB 11061	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
FIN41&-FV1- GROSS_UP_28Sep2007	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS

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FIN46 gross up	OTH	28-Sep-07 0B44	NB ASSET MGMT INC (NAMNB)	44764	SUM AMERICAS
FIN46R CDO Split NY	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
FIN46R-FV2-ZZ CLN BS	OTH	28-Sep-07 013C	HORIZON II INTERNATIONAL LTD	43834	SUM ASIA
Fails - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Fails - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00899	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24552	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails - True up MTS Fails	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Fails - True up MTS Fails	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
Fails PB - Non GFS fails for upload	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails Stat Arb - regionalisation Aisa	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails Stat Arb - regionalisation US	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Fails Stat Arb - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails TPB - regionalisation Aisa	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation Aisa	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Fails TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Firm Short Credit (RR Allocation - ITS)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Firm Short Credit (RR Allocation - MTS)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Future Margin 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin 12020 12050	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin 12020 12050	OTH	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22756	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25534	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
Future Margin House 12020 12050	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE

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Future Margin House 12020 12050	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Future Margin House 12020 12050	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Future Margin House 12020 12050	OTH	28-Sep-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
Future Margin House 12020 12050	OTH	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Future Margins 12020 12050	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margins 12020 12050	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
G/L Others (excludes Cash & Goodwill)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
G477 - Firm Short Credit applied to Borrows.	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Long OTC's	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Long OTC's	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Short OTC's	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Short OTC's	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBSF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBSF) Long OTC's	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	28-Sep-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GenNX 360 Investment - a/c 11801	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	40300	SUM AMERICAS
General Mills: move from Vol Eqty to Convert Corps	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25534	SUM AMERICAS
Good Faith - Cash Cmdty Clr Dep - a/c 1021000150	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - Cash SS Time Dep - Account 1021000100	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Guaran Dep - a/c 1021500012	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Mrgn Dep - a/c 1021500020	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Goodwill (Other)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Grange Securities - Goodwill	OTH	28-Sep-07 007D	GRANGE SECURITIES LTD	96599	SUM AMERICAS
Greentech Investment - a/c 11081	OTH	28-Sep-07 0299	LB I GROUP INC.	40566	SUM AMERICAS

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Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75603	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78024	SUM ASIA
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Gross Target	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	29659	SUM EUROPE
Gross Target	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Gross Target	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	22275	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Gross Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE

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Gross Target	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Gross Target	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Gross Target	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
Gross Target	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Gross Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Gross Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Gross Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Gross Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Gross Target	OTH	28-Sep-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Gross Target	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Gross Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Gross Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Gross Target	OTH	28-Sep-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
Gross Target	OTH	28-Sep-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Gross Target	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Gross Target	OTH	28-Sep-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Gross Target	OTH	28-Sep-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Gross Target	OTH	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
Gross Target	OTH	28-Sep-07 ALL	UNASSIGNED	00000	UNASSIGNED
Gulfmark Investment - a/c 11081	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	23595	SUM AMERICAS
IBD - FAS157-Level 3	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS

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IBD - FAS157-Level 3	OTH	28-Sep-07 0299	LB I GROUP INC.	29453	SUM AMERICAS
IBD - FAS157-Level 3 Americas	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
IBD - FAS157-Level 3 Asia	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
IBD - FAS157-Level 3 Europe	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20980	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	41278	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25236	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	29093	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	42142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	20979	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	25251	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	41277	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	25238	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	25242	SUM AMERICAS
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25953	SUM EUROPE
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	51097	SUM EUROPE
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	25339	SUM EUROPE
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0920	LB BANKHAUS LONDON BRANCH	25946	SUM EUROPE
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
IBD FRLs split 50 / 50 with Equities BS	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	21863	SUM EUROPE
IM Forgiveable Loans Carry - Equity ICG-WFC	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Fund of Fund	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23169	SUM AMERICAS
IM Forgiveable Loans Carry - Investment Mgmt Execu	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry - LBAM LLC	OTH	28-Sep-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
IM Forgiveable Loans Carry - Liberty View	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44307	SUM AMERICAS
IM Forgiveable Loans Carry - NB Fixed Income Mgmt	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44601	SUM AMERICAS
IM Forgiveable Loans Carry - RR Advisors Rubin PIM	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - SUM MERCH BNK AMERICA	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26806	SUM AMERICAS
IM Forgiveable Loans Carry - Straus/Schwartz Group	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgiveable Loans Carry - Sum PIM	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44153	SUM AMERICAS
IM Forgiveable Loans Carry - Venture Capital	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgiveable Loans Carry Dec 06	OTH	28-Sep-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40357	SUM AMERICAS
INV GFS ADJ Australian PL	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	21952	SUM ASIA
INV GFS ADJ Japan REO	OTH	28-Sep-07 0267	ORCA INTERNATIONAL YK	26535	SUM ASIA
INV GFS ADJ Korea REO	OTH	28-Sep-07 050C	LR PROPERTIES LTD.	40853	SUM ASIA
INV GFS ADJ Taiwan REO	OTH	28-Sep-07 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
INVADJ -FV1-JP071006050 417-M013 SEC ADJ	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA
INVADJ -FV1-JP071006076 425-F010 YENBS ADJ	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA

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INVADJ -FV1-JP0710093S1	225-YEN FUNDING ADJ	OTH	28-Sep-07	0370	LB ASIA CAPITAL COMPANY	45054	SUM ASIA
INVADJ -FV1-JP074000266	315 - M026 UNSECUR ADJ	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000274	325 - F027 YEN FUN ADJ	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000282	317 - M28 TKY MATC ADJ	OTH	28-Sep-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP077004166	139 - C010 COLLATERAL A/C	OTH	28-Sep-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-JP077004190	118 - M013 SECURED MATCI	OTH	28-Sep-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-US	JV Allocation	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
INVADJ -FV1-US	JV Allocation	OTH	28-Sep-07	0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
INVADJ FV3 MCD Alloc to STF	(RMBS)	OTH	28-Sep-07	077C	LIBERTUS JUTAKU LOAN K.K.	21745	SUM ASIA
INVADJ FV3 MCD Alloc to STF	(RMBS)	OTH	28-Sep-07	077C	LIBERTUS JUTAKU LOAN K.K.	45089	SUM ASIA
INVADJ GFS ADJ Australian PL		OTH	28-Sep-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ Australian PL		OTH	28-Sep-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ China Equity		OTH	28-Sep-07	027C	SH JASMINE 1 LTD	43905	SUM ASIA
INVADJ GFS ADJ HK PERFORMING LOAN		OTH	28-Sep-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ HK PERFORMING LOAN		OTH	28-Sep-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ Indonesia NPL		OTH	28-Sep-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ Indonesia PL		OTH	28-Sep-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ Indonesia PL		OTH	28-Sep-07	0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	0254	PLUTO REALTY Y.K.	23039	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	0254	PLUTO REALTY Y.K.	23039	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	0265	GROUPER INTERNATIONAL YK	29355	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	038C	YK SHINNO	20388	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	038C	YK SHINNO	20388	SUM ASIA
INVADJ GFS ADJ JAPAN Equity		OTH	28-Sep-07	042C	DAISY YK	40861	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	042C	DAISY YK	40861	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	048C	JASMINE YK	20387	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	048C	JASMINE YK	20387	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	0496	MERCHANTS REAL ESTATE CO., LTD.	22486	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	0496	MERCHANTS REAL ESTATE CO., LTD.	22486	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	062C	LUNAR CONSTELLATION LIMITED PARTNER	20399	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	062C	LUNAR CONSTELLATION LIMITED PARTNER	20399	SUM ASIA
	INVADJ GFS ADJ JAPAN Equity	OTH	28-Sep-07	076A	LB INVESTMENTS JAPAN INC	29695	SUM ASIA
	INVADJ GFS ADJ JAPAN NPL	OTH	28-Sep-07	074C	YK DUCKHORN	21541	SUM ASIA
	INVADJ GFS ADJ JAPAN Other	OTH	28-Sep-07	0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
	INVADJ GFS ADJ JAPAN PERFORMING LOAN	OTH	28-Sep-07	073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
	INVADJ GFS ADJ JAPAN PERFORMING LOAN	OTH	28-Sep-07	073A	NEW CENTURY FINANCE LTD.	29694	SUM ASIA
	INVADJ GFS ADJ JAPAN PL	OTH	28-Sep-07	0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
	INVADJ GFS ADJ JAPAN PL	OTH	28-Sep-07	0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
INVADJ GFS ADJ KOREA Equity		OTH	28-Sep-07	023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ KOREA Equity		OTH	28-Sep-07	023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Korea Other		OTH	28-Sep-07	025A	KENARI INVESTMENT HOLDINGS INC.	28596	SUM ASIA
INVADJ GFS ADJ Philipines Equity		OTH	28-Sep-07	059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ PhillipinesEquity		OTH	28-Sep-07	059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ GFS ADJ Thailand NPL		OTH	28-Sep-07	014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ Thailand NPL		OTH	28-Sep-07	0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ Thailand Other		OTH	28-Sep-07	014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ ThailandEquity		OTH	28-Sep-07	0125	THAI STRATEGIC ASSET FUND/ PTG	29136	SUM ASIA

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INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 0125	THAI STRATEGIC ASSET FUND/ PTG	29136	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 023B	SAMUI HOTEL 1 COMPANY LIMITED	46413	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 026C	QUANTA ASSET COMPNAY LIMITED	43872	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 027B	PACIFIC ESTATE DEVELOPMENT LIMITED	46417	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 036B	BANGKOK OFFICE 2 COMPANY LIMITED	46675	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 036B	BANGKOK OFFICE 2 COMPANY LIMITED	46675	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 057C	PHUKET CAPITAL RESORT CO, LTD	41233	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	28-Sep-07 057C	PHUKET CAPITAL RESORT CO, LTD	41233	SUM ASIA
INVADJ GFS ADJAustralian PL	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	21952	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	29188	SUM ASIA
INVADJ REVERSE INCORRECT GROSS ALLOC	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	29188	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF (KCM)	OTH	28-Sep-07 041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ-FV1-JPJAPAN GOVERNMENT TWO YEAR BOND	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
INVADJ-FV2-IN NAVA BHARAT 50% split w/ HY	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40139	SUM ASIA
INVADJ-FV2-IN NAVA BHARAT 50% split w/ HY	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	SUM ASIA
INVADJ-FV2-ZZ CDO Timing & Reserves	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
INVADJ-FV2-ZZ HGC Timing & Reserves	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
INVADJ-FV3-MCD JAPAN Alloc to STF	OTH	28-Sep-07 077C	LIBERTUS JUTAKU LOAN K.K.	21923	SUM ASIA
ITS Financing Account under EMG Americas (MB Corp)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Invest in GLG Partners	OTH	28-Sep-07 0311	ALI INC	46527	SUM EUROPE
Invest in MBAM	OTH	28-Sep-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Invest in Spinnaker	OTH	28-Sep-07 01H1	SAIL INVESTOR (UK) LTD	47878	SUM EUROPE
Investment in DE Shaw	OTH	28-Sep-07 0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in DE Shaw	OTH	28-Sep-07 0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in Milestone	OTH	28-Sep-07 0B27	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	SUM AMERICAS
Investment in NYSE	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Investment in Ospraie (20%)	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
Investment in Ospraie (20%)	OTH	28-Sep-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
Investment in Partnership & JV	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
JGBCC&-FV1-JP	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
JV Alloc	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc	OTH	28-Sep-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	28-Sep-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	28-Sep-07 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Alloc	OTH	28-Sep-07 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS

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JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
LB Bankhaus, LCPI, & others	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
LB CDO PE FUND	OTH	28-Sep-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
LBF Master netdown number FLOW Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
LBF Master netdown number STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
LBF Master netdown number YE	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
LBHI Treasury WRST Money Markets - Domestic -	OTH	28-Sep-07 ALL	UNASSIGNED	00000	UNASSIGNED
LBIE Derivatives	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
LBIE Derivatives	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBIE Derivatives	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29346	SUM AMERICAS
LBIE Derivatives	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24015	SUM AMERICAS
LBIE Derivatives	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
LBIE Derivatives (SCT US)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29449	SUM AMERICAS
LBIE Derivatives (HY-SCT)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43233	SUM AMERICAS
LBIE Derivatives (Primary Managed)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
LBIE Derivatives (Secondary CDO)	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
LBIE Derivatives - Exotic Options - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
LBIE Derivatives - Fund Derivatives - a/c 1108	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBIE Derivatives - US Bond Options	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	22285	SUM AMERICAS
LBIE Derivatives - US Long Options	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77331	SUM AMERICAS
LBIE Derivatives - US Swaps	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	72411	SUM AMERICAS
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25271	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26043	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26374	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26964	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27521	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27926	SUM EUROPE
LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29272	SUM EUROPE

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LBIE Derivatives MTM	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29478	SUM EUROPE
LBSF Derivatives	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	40349	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	22415	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBSF Derivatives - a/c11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	28578	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	22235	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	22232	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
LMC Cash 70100 CASH & CASH EQUIVALENTS	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Creditors 25010L Accounts Payable	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Debtors 71400 RECEIVABLES CUSTOMERS	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC F ASSETS 14035 F/A-COST-EQUIP-OTHER	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC PREACQ MOR	OTH	28-Sep-07 01B1	SPF5	49572	SUM EUROPE
LMC PS MORT	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC RESID INT	OTH	28-Sep-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LP investment in LibertyView	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
LP investment in LibertyView	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
Lehman Paper Extinguishment	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Lincoln Capital Goodwill	OTH	28-Sep-07 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	SUM AMERICAS
Listed Opn EUREX netdown FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn EUREX netdown FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn EUREX netdown STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn EUREX netdown STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn LIFFE netdown FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn LIFFE netdown FLOW Vol	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn LIFFE netdown STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn LIFFE netdown STR Vol	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Long Inv TPB - regionalisation Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation US	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
MARGIN - Cash&Carry NY report as of 31-Jul	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25532	SUM ASIA
MARGIN - Portfolio NY report as of 31-Jul	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
MARGIN - Struct Vol NY report as of Aug 07	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
MARGIN-FV1- ZZ JSCC (Jpn Cash)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC (Port)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC (Stat Arb)	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ JSCC (Struct Vol)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ LBJ to TSE/OSE 27-Sep	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
MARGIN-FV1- ZZ LBJ to TSE/OSE 28-Sep	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
MARGIN-FV1- ZZ OSE (Jpn Cash)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ OSE (Port)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ OSE (StatArb)	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA

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MARGIN-FV1- ZZ OSE (Struct Vol)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ TSE (Jpn Cash)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ TSE (Port)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ TSE (StatArb)	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ TSE (Struct Vol)	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MB Non Core - FAS157-Level 3 Americas	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
MM Fund - DBS A/C 11050 LBDP/0486	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MM Fund - DBS A/C 11050 LBFP/0327	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MORTGAGE TBA'S - a/c 11083	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
MTS Trade Date Impact	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
Margin Debit	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Margin Debit I/C	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Margin Debit NB Execution Services	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Margin Debit NB Prime Broker	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Margin Lending	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Money Market - Treasury (0B43)	OTH	28-Sep-07 ALL	UNASSIGNED	00000	UNASSIGNED
Money Market Investment	OTH	28-Sep-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Money Market Investment	OTH	28-Sep-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Money Market Investment	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Mooney - Firm Short Credit applied to Borrows.	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Mortgage Trading PassThru JV with IRP	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Muni Derivatives America Cash collateral Rec 12340	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
NB Funds (NBMI) Seed Money Investments	OTH	28-Sep-07 0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	SUM AMERICAS
NB Margin Debits	OTH	28-Sep-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
NB Non-cash investment (Goodwill)	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NB cash investment (Goodwill)	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NBLLC Seed Money Investments	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
NETMDR StatArb Regional Reclass Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Net Fixed Assets	OTH	28-Sep-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Net Fixed Assets	OTH	28-Sep-07 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Net Fixed Assets	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Net Fixed Assets	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS

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Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	75603	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Net Target	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Net Target	OTH	28-Sep-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Net Target	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Net Target	OTH	28-Sep-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Net Target	OTH	28-Sep-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Net Target	OTH	28-Sep-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE
Net Target	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Net Target	OTH	28-Sep-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Net Target	OTH	28-Sep-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE

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Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Net Target	OTH	28-Sep-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Net Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Net Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Net Target	OTH	28-Sep-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Net Target	OTH	28-Sep-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Net Target	OTH	28-Sep-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Net Target	OTH	28-Sep-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Net Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Net Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Net Target	OTH	28-Sep-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Net Target	OTH	28-Sep-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
Net Target	OTH	28-Sep-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Net Target	OTH	28-Sep-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Net Target	OTH	28-Sep-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Net Target	OTH	28-Sep-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Net Target	OTH	28-Sep-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
Net Target	OTH	28-Sep-07 ALL	UNASSIGNED	00000	UNASSIGNED
Neuberger Borrows Intercompany (reduce ISL)	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
New York SAS 70	OTH	28-Sep-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
OCC Options Netting	OTH	28-Sep-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	24381	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	27647	SUM AMERICAS

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OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	43166	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	43501	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	75291	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	75511	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
OCC Options Netting	OTH	39353 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
OFFINV - FV3 - GFS Japan Brokerage	OTH	39353 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
OFFINV - FV3 - GFS Japan Brokerage	OTH	39353 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
OFFINV - FV3 - GFS Japan Brokerage	OTH	39353 022D	HERCULES KK	49044	SUM ASIA
OFFINV - FV3 - GFS Japan Brokerage	OTH	39353 022D	HERCULES KK	49044	SUM ASIA
OFFINV - FV3 - LBTL Structured Finance	OTH	39353 040A	LEHMAN BROTHERS TAIWIAN LTD	40820	SUM ASIA
OFFINV - FV3 - LBTL Structured Finance	OTH	39353 040A	LEHMAN BROTHERS TAIWIAN LTD	40820	SUM ASIA
OFFINV - FV3 - Thailand Structured Finance	OTH	39353 0284	GLOBAL THAI PROPERTY FUND	26709	SUM ASIA
OFFINV - FV3 - Thailand Structured Finance	OTH	39353 0284	GLOBAL THAI PROPERTY FUND	26709	SUM ASIA
OFFINV GFS ADJ CHINA NPL	OTH	39353 0000	LEHMAN BROTHERS INC.	70094	SUM ASIA
OFFINV GFS ADJ China NPL	OTH	39353 0000	LEHMAN BROTHERS INC.	70094	SUM ASIA
OFFINV GFS ADJ Indonesia NPL	OTH	39353 0929	LCPI LONDON BRANCH	21952	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 003B	HILLS FUNDING I, LTD	25862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 003B	HILLS FUNDING I, LTD	25862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 007B	ARK FUNDING I YK	25858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 007B	ARK FUNDING I YK	25858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 039C	Y.K.PARK FUNDING	40858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 039C	Y.K.PARK FUNDING	40858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 043C	Y.K.SBB FUNDING	40862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 043C	Y.K.SBB FUNDING	40862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 068C	Y.K.TOWER FUNDING	46474	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	39353 074C	YK DUCKHORN	21541	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	39353 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	39353 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	39353 0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
OFFINV GFS ADJ JAPAN REO	OTH	39353 0267	ORCA INTERNATIONAL YK	26535	SUM ASIA
OFFINV GFS ADJ KOREA NPL	OTH	39353 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43244	SUM ASIA
OFFINV GFS ADJ KOREA NPL	OTH	39353 017B	DT INVESTMENTS 1 LLC	43305	SUM ASIA

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OFFINV GFS ADJ KOREA NPL	OTH	39353 020C	KL INVESTMENTS 4 INC	43598	SUM ASIA
OFFINV GFS ADJ KOREA Other	OTH	39353 025A	KENARI INVESTMENT HOLDINGS INC.	28596	SUM ASIA
OFFINV GFS ADJ KOREA REO	OTH	39353 050C	LR PROPERTIES LTD.	40853	SUM ASIA
OFFINV GFS ADJ Korea NPL	OTH	39353 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43244	SUM ASIA
OFFINV GFS ADJ Korea NPL	OTH	39353 017B	DT INVESTMENTS 1 LLC	43305	SUM ASIA
OFFINV GFS ADJ Korea NPL	OTH	39353 020C	KL INVESTMENTS 4 INC	43598	SUM ASIA
OFFINV GFS ADJ MALAYSIA NPL	OTH	39353 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Philipines NPL	OTH	39353 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Phillipines NPL	OTH	39353 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ TAIWAN NPL	OTH	39353 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
OFFINV GFS ADJ TAIWAN REO	OTH	39353 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
OFFINV GFS ADJ Taiwan NPL	OTH	39353 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
OFFINV GFS ADJ Thailand NPL	OTH	39353 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
OFFINV GFS ADJ Thailand NPL	OTH	39353 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
OFFINV GFS ADJ Thailand OTHER	OTH	39353 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
OFFINV-FV1-KR Kumho JV deal	OTH	39353 0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	SUM ASIA
OFFINV-FV2-JP LBCCIII --- Inventory (Performing/Su	OTH	39353 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV2-JP LBCYK --- Inventory (Performing/Sub	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV2-JP: LBCYK --- Inventory (Distressed)	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV2-JPY-LBCYK --- Inventory (New Finance/Or	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV2-KR Woori I --- Inventory KRW	OTH	39353 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-CN: Huarong II investment	OTH	39353 054C	LEIHUA ASSET MGT CORP LIMITED	20812	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Distressed)	OTH	39353 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCYK --- Inventory (Performing/Sub	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JP: LBCYK --- Inventory (Distressed)	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JPY-LBCYK --- Inventory (New Finance/Or	OTH	39353 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-KR LBAYK --- Inventory (Distressed)	OTH	39353 037A	L.B.A YK	28387	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory KRW	OTH	39353 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory USD	OTH	39353 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori II --- Inventory	OTH	39353 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory KRW	OTH	39353 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory USD	OTH	39353 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori V --- Inventory KRW	OTH	39353 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
OFFINV-FV3-PHP: Philippines NPL	OTH	39353 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	SUM ASIA
OFFINV-FV3-TH TDF --- Inventory	OTH	39353 0337	THAI DEVELOPMENT FUND	28137	SUM ASIA
OTC/Swaps in GEDS (LBBL)	OTH	39353 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBBL)	OTH	39353 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	39353 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	39353 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE

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OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	39353 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	39353 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	39353 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
Other Assets - Customer Receivable	OTH	39353 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	39353 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	39353 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Other	OTH	39353 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Other	OTH	39353 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Segregated Assets	OTH	39353 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Notes Receivables - allocating to GL	OTH	39353 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - Venture Capital - FAS157-Level 1	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Venture Capital - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Venture Capital - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - CDO Americas - FAS157-Level 2	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - CDO Americas - FAS157-Level 2	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - CDO Americas - FAS157-Level 2	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Co-Inv - FAS157-Level 3	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Corporate Private Equity Americas - FAS157-Le	OTH	39353 0299	LB I GROUP INC.	25300	SUM AMERICAS
PE - Crossroads - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - Crossroads - FAS157-Level 3	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Crossroads - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - DPEF - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - EM - FAS157-Level 2	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - EM - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - EM - FAS157-Level 3	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - EM - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - EuroMezz - FAS157-Level 2	OTH	39353 00A4	LEHMAN BROTHERS EUROPE LTD	28477	SUM EUROPE
PE - EuroMezz - FAS157-Level 3	OTH	39353 00A4	LEHMAN BROTHERS EUROPE LTD	28477	SUM EUROPE
PE - Fund of Funds - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - Fund of Funds - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - GI- FAS157-Level 3	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - Global Mezz - FAS157-Level 2 Inv Adj	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - Global Mezz - FAS157-Level 2 Inv Adj	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - Global Mezz - FAS157-Level 3 Inv Adj	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE - MB - FAS157-Level 1	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE - MB - FAS157-Level 2	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE - PA - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	25300	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	39353 0312	PROPERTY ASSET MANAGEMENT INC	28715	SUM AMERICAS
PE - Sec Opp - FAS157-Level 3	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Sec Opp - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS

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PE CO-INV - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE CO-INV - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE Crossroads Investments Americas - FAS157-Level	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE Fund of Funds - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE Fund of Funds - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE Global Infrastructure Americas - FAS157-Level 3	OTH	39353 0059	LB SPECIAL FINANCING INC.	43269	SUM AMERICAS
PE MLP Americas - FAS157-Level 1	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE MLP Americas - FAS157-Level 1	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE MLP Americas - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE MLP Americas - FAS157-Level 2	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE MLP Americas - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE MLP Americas - FAS157-Level 3	OTH	39353 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE Merchant Banking Americas - FAS157-Level 1	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE Merchant Banking Americas - FAS157-Level 2	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE Merchant Banking Americas - FAS157-Level 3	OTH	39353 0458	LB MB ADVISORS II INC.	22201	SUM AMERICAS
PE Real Estate Americas - FAS157-Level 3	OTH	39353 0312	PROPERTY ASSET MANAGEMENT INC	28715	SUM AMERICAS
PE Skypower- Goodwill	OTH	39353 0299	LB I GROUP INC.	26390	SUM AMERICAS
PREFDEBTORS 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERCASH 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERFXASTS 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFOTHERS 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
Payout of E&E	OTH	39353 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Payout of E&E	OTH	39353 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Position Reclass (from Convertible to DFLBS)	OTH	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DFLBS)	OTH	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DPRBS)	OTH	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DPRBS)	OTH	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	39353 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	39353 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	39353 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	39353 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Preferred Mortgages - Goodwill	OTH	39353 00N3	PREFERRED MORTGAGES	41864	SUM EUROPE
Prepaids, Deferred taxes	OTH	39353 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Prepaids, Deferred taxes	OTH	39353 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Prime Broker Reverse Repo Adjustment	OTH	39353 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Private Equity Minority Interest	OTH	39353 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Private Equity Minority Interest	OTH	39353 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
REP108-FV1-GB TPB Repo 108 Regionalisation -Asia	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
REPO 108 Reallocation from TPB to Synthetic Financ	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
RESERVES	OTH	39353 00N4	PENINSULA GOLF	40240	SUM EUROPE
RESERVES	OTH	39353 00R7	HARLEY PROPERTY VENTURES	40825	SUM EUROPE
Rate Derivatives America Cash Collateral Rec 12340	OTH	39353 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS

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Rate Derivatives Europe Cash Collateral Rec 12340	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	29478	SUM EUROPE
Receivables	OTH	39353 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Receivables	OTH	39353 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Receivables	OTH	39353 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Receivables	OTH	39353 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Receivables Customer	OTH	39353 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Regional Allocation of NMDr - Stat Arb US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Reverse SEG CASH - GLG not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Reverse SEG CASH - regionalisation Asia	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Reverse SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Reverse SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Reverse SEGCSH	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
ReverseSEG CASH - regionalisation Asia	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - GLG not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - GLG not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation Asia	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation Asia	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEG CASH - regionalisation US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEGCSH	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGCSH	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGCSH-FV1- ZZ LBJ seg cash from LBACC 27-Sep	OTH	39353 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
SEGCSH-FV1- ZZ LBJ seg cash from LBACC 28-Sep	OTH	39353 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
SP America Trading Cash Collateral Rec 12340	OTH	39353 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
SPMLASSETS 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
SPMLCASH 13010 INVESTMENT IN CONS. SUBS	OTH	39353 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
STR Vol Reserve	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Second Upload: Cash (Other)	OTH	39353 ALL	UNASSIGNED	00000	UNASSIGNED
Segregated Cash - NY Allocation to London	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Self Funded Trades	OTH	39353 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Self Funded Trades	OTH	39353 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	39353 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	39353 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Southern Pacific - Goodwill	OTH	39353 00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	SUM EUROPE
Stat Arb NMD for Fungible A/C's - not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Stock Borrow Rebate Receiveable	OTH	39353 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	39353 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	39353 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	39353 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	39353 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	39353 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	39353 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Summit (N-FIPSUM & N-EURSUM)	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Summit Loans	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
Swaps	OTH	39353 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS

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Swaps	OTH	39353 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	39353 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Swaps	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Swaps LOTC	OTH	39353 0A80	LB OTC DERIVATIVES INC	21984	SUM AMERICAS
Swaps MTM SYN PB	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	26076	SUM EUROPE
Swaps MTM SYN PB	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Swaps MTM YE - Cayman	OTH	39353 00F1	LBEFG CAYMAN	43603	SUM EUROPE
Swaps MTM YE - LBF	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
Swaps MTM YE - LBIE	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
TBA - Mortgage Trading PassThru JV with IRP	OTH	39353 0000	LEHMAN BROTHERS INC.	22724	SUM AMERICAS
TBA - Mortgage Trading PassThru JV with IRP	OTH	39353 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
TMS FAS 140 GROSS UP	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TMS FAS 140 GROSS UP	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TMS Trade Date Impact	OTH	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
TPB L3FID3 Rev Repos	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB L3FID3 Rev Repos	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB L3FID3 Rev Repos - regionalisation America	OTH	39353 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB L3FID3 Rev Repos - regionalisation America	OTH	39353 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB NMD for Fungible A/C's - not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB NMD for Fungible A/C's - not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB Repo 108 Regionalisation	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB Repo 108 Regionalisation -US	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Taj Capital Investment (New Silk Route) - a/c 1108	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Taj Capital Investment - a/c 11082	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Tax Receivable + DTA - Not in GFS	OTH	39353 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
Townsend Goodwill	OTH	39353 0C18	TOWNSEND ANALYTICS	21768	SUM AMERICAS
Trapped Cash - not booked on any system	OTH	39353 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 0240	FALCON HOLDINGS II INC.	27168	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 0240	FALCON HOLDINGS II INC.	27168	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 037A	L.B.A YK	28387	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 043A	LBC YK	28386	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 054C	LEIHUA ASSET MGT CORP LIMITED	20812	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 062A	LBD YK	29686	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 064A	HY INVESTMENTS (IRELAND) LIMITED	29689	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 066A	LBE YK	29687	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 066A	LBE YK	29687	SUM ASIA

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Trapped Cash - not booked on any system	OTH	39353 068A	LB HY OPPORT KOREA INC	25096	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 068A	LB HY OPPORT KOREA INC	25096	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
Trapped Cash - not booked on any system	OTH	39353 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
Treasury Cash Cushion	OTH	39353 ALL	UNASSIGNED	00000	UNASSIGNED
Treasury Cash mgmt Transfer	OTH	39353 ALL	UNASSIGNED	00000	UNASSIGNED
Tudor Ventures Investment - a/c 11081	OTH	39353 0099	LEHMAN BROTHERS HOLDINGS INC.	47740	SUM AMERICAS
US Commodities - CD's and Other MMs	OTH	39353 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Debt	OTH	39353 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Derivatives	OTH	39353 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Physical Commodities	OTH	39353 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Zero Out Flash No Balances	OTH	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Zero Out Flash No Balances	OTH	39353 0000	LEHMAN BROTHERS INC.	24491	SUM AMERICAS
Zero Out Flash No Balances	OTH	39353 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
Zero Out Flash No Balances	OTH	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Zero Out Flash No Balances	OTH	39353 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	39353 0000	LEHMAN BROTHERS INC.	40263	SUM AMERICAS
	TMS	39353 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
	TMS	39353 0061	LEHMAN BROTHERS FINANCE S.A.	51367	SUM AMERICAS
	TMS	39353 0299	LB I GROUP INC.	22258	SUM AMERICAS
Adjust for incorrect factor	TMS	39353 0299	LB I GROUP INC.	29492	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00153	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	25438	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	27645	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	27645	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	27647	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	41399	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	42005	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	43166	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	51137	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	51137	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	51320	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0000	LEHMAN BROTHERS INC.	51335	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46145	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46160	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46167	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46170	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46173	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46176	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	46180	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	47473	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	47479	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	48627	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	49151	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	49152	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	50064	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	50065	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51331	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51336	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	53095	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0059	LB SPECIAL FINANCING INC.	53111	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	39353 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Future Margin House 12020 12050	TMS	39353	LB I GROUP INC.	47550	SUM AMERICAS
IM Forgiveable Loans - PIM San Fransisco	TMS	39353 0000	LEHMAN BROTHERS INC.	00525	
IM Forgiveable Loans - PIM Boston	TMS	39353 0000	LEHMAN BROTHERS INC.	00031	
IM Forgiveable Loans Carry - NB Private Asset Mana	TMS	39353 0000	LEHMAN BROTHERS INC.	44100	
IM Forgiveable Loans Carry - PIM Atlanta	TMS	39353 0000	LEHMAN BROTHERS INC.	00399	
IM Forgiveable Loans Carry - PIM Boston	TMS	39353 0000	LEHMAN BROTHERS INC.	00358	
IM Forgiveable Loans Carry - PIM Chicago - Lasalle	TMS	39353 0000	LEHMAN BROTHERS INC.	00580	
IM Forgiveable Loans Carry - PIM Dallas	TMS	39353 0000	LEHMAN BROTHERS INC.	00638	
IM Forgiveable Loans Carry - PIM Los Angeles	TMS	39353 0000	LEHMAN BROTHERS INC.	00337	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Miami	TMS	39353 0000	LEHMAN BROTHERS INC.	00733	
IM Forgiveable Loans Carry - PIM New York	TMS	39353 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
IM Forgiveable Loans Carry - PIM Palm Beach	TMS	39353 0000	LEHMAN BROTHERS INC.	00708	
IM Forgiveable Loans Carry - PIM Philadelphia	TMS	39353 0000	LEHMAN BROTHERS INC.	00350	
IM Forgiveable Loans Carry - PIM San Francisco	TMS	39353 0000	LEHMAN BROTHERS INC.	00525	
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS

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JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	39353 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	39353 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	39353 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	29453	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	39353 0299	LB I GROUP INC.	52085	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	00337	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	20958	SUM AMERICAS

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OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	23561	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	51311	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
OCC Options Netting	TMS	39353 0000	LEHMAN BROTHERS INC.	51335	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	39353 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	39353 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	39353 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
SG Cowen Goodwill	TMS	39353 0000	LEHMAN BROTHERS INC.	00753	SUM AMERICAS
TMS Trade Date Impact	TMS	39353 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
TMS Trade Date Impact	TMS	39353 0000	LEHMAN BROTHERS INC.	51368	
To adjust for incorrect factor	TMS	39353 0299	LB I GROUP INC.	22079	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	00107	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	23123	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	25560	SUM AMERICAS
When Issueds	TMS	39353 0000	LEHMAN BROTHERS INC.	25566	SUM AMERICAS

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Division	Synthetic Division	BPM Level 0	BPM Level 1
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	STAT ARB CLEARING EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR

SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR

SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE

SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR

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SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	STAT ARB CLEARING EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH

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SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES SUPPORT	NEW ISSUE EQTY
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US

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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US

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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE

SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE

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PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES SUPPORT	NEW ISSUE EQTY
SUM-EQUITIES	GFS-EQUITIES	EQUITIES SUPPORT	NEW ISSUE EQTY
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	LEVERAGED FINANCE	LF AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MGMT ADMINISTRATION	ASSET MGMT ADMIN AMERICAS

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SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS

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SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER

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SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMER

SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE

SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS

SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	PB CLEARING AND EXEC AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA

SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	ADVISORY	ADVISORY AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	ADVISORY	ADVISORY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EAGLE NORTH AMERICA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA

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SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL I	AM PRINCIPAL INVESTMENTS- AMEI
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE

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SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE

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SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	DCM ABS	DCM OTHER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS

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SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	PIM MANAGEMENT
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA

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SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA

SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV ALLOC	MORT CAP DIV ALLOC ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-ORIGINATION
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV ASIA PRE ALL
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEF
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEF
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEF
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEF
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NEUBERGER US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	DCM ABS	DCM OTHER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE EUROPE
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURC
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP ASIA-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE

SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	BANKING CORPORATE	CORPORATE - AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	BANKING CORPORATE	CORPORATE - AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CORPORATE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	PFIG-AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	INFRASTRUCTURE AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	MERCH BNK AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	REAL ESTATE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	VENTURE CAPITAL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS

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SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI SUPPORT	MFI SUPPORT - AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES

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SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	TAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA

SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS

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PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS

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SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	NEUBERGER BERMAN PRIV ASST M	PAM AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	LATIN AMERICA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	LATIN AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS

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SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	DOMESTIC
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS

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BPM Level 2	Account	Account Name	Settlement Currency	Short Inventory, SD @ MV	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
WHOLESALE BUSINESS	0730048Z9	FIDELITY BKGE NFIS	USD	0	1	
PROGRAM TRADING AMERICAS	078004454	AGPT AMERICAS TDG	CAD	0	1	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	2	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	1	
RATES PROP AMER	0740063S4	CAD FORWARDS	CAD	0	71,075,595	
TRAD PRIME BROKER EUROPE	078006129	GLG FUNDS DWWITH	USD	0	2	
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	EUR	0	1	
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	EUR	0	40,565,303	
SWAPS	0710021L3	JON ROWE JGB REPO	USD	0	5,914,688	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	076007590	LBIE AS RSK ARB LO	USD	0	0	0
SYN PRIME BROKER ASIA	070009279	SYN PB HK SWAPS FX	USD	0	0	0
EQUITIES STRAT JAPAN	078004579	LBAC VOL MGN	USD	0	0	0
SYN PRIME BROKER ASIA	073001760	KOREAN TRADING BK	USD	0	0	0
SYN PRIME BROKER ASIA	073001760	KOREAN TRADING BK	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0

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INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
OILSAND MINING	076007913	ENERGY PROP	USD	0	0	0
PORT EUR TRANSITION MGMT	072004GP3	TRANSITION MGT EUR	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
PRIN. TRAN.-EUROPE	072000BG6	LB UK RE HLDGS EQU	EUR	0	106,136,325	0
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	7,316,890,260	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-21,790,457	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	1,010,407,504	0
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	57,693,186	0
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	265,258,050
SYN PRIME BROKER AMER	0710002L6	TU2	USD	0	0	1,259,072
SYN PRIME BROKER AMER	071004F75	PHZ	USD	0	0	648,202
SYN PRIME BROKER AMER	072006D48	PHZ2	USD	0	0	109,082
SYN PRIME BROKER AMER	072006D48	PHZ2	USD	0	0	58,815
SYN PRIME BROKER AMER	072006D55	BASKET	USD	0	0	1,536,871
SYN PRIME BROKER AMER	072006J83	SB7	USD	0	0	6,461
SYN PRIME BROKER AMER	0730082G8	SB1	USD	0	0	32,128
SYN PRIME BROKER AMER	0730082H6	SB6	USD	0	0	12,706
SYN PRIME BROKER AMER	0730082J2	SB3	USD	0	0	3,739
SYN PRIME BROKER AMER	0730082K9	SB4	USD	0	0	22,498
STAT ARB SYNTHETICS AMERICAS	072006F95	TL7	USD	0	0	17,687
STAT ARB SYNTHETICS AMERICAS	072006LC1	SA2	USD	0	0	770,501
STAT ARB SYNTHETICS AMERICAS	0730065M6	TL5	USD	0	0	488
STAT ARB SYNTHETICS AMERICAS	0730083C6	TL3	USD	0	0	1,363,371
STAT ARB SYNTHETICS AMERICAS	077000073	TL1	USD	0	0	2,914,837
STAT ARB SYNTHETICS AMERICAS	077000107	SA1	USD	0	0	248,883
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	6,587,814
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	814,518
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	2,511
YIELD ENHAN EQ FIN EUROPE	077008878	JV BELGIUM/61-INV	USD	0	0	21,319,573
YIELD ENHAN EQ FIN EUROPE	077008878	JV BELGIUM/61-INV	USD	0	0	1,989,737
SINGLE STOCK	076006477	BANK SECTOR	USD	0	0	1,037,261
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	2,604,356
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	1,015,605
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	3,390,152
SINGLE STOCK	071000459	CYCLICAL SECTOR	USD	0	0	119,680
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	0	6,452
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	0	312,344
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	0	6
SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	0	169,658
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	158,683

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INDEX EXOTICS	077001253	EXOTICS	USD	0	0	63,032
SINGLE STOCK EXOTICS	077007995	EXOTICS3 TRD BK	USD	0	0	51,742
SINGLE STOCK EXOTICS	077007995	EXOTICS3 TRD BK	USD	0	0	58,414
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	678,866
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	0	42,492
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	591,244
MACRO/SPEC SITUATIONS	072005671	ESTOXX DISPERSION	USD	0	0	152,981
SINGLE STOCK	077002947	LBF WLD EURO INDX	USD	0	0	8,336,919
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	141,340
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	2,384
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	3,862,864
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	1,961,275
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	0	126,729
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	53,138
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	62,092
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	0	22,154
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	1,441,919
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	8,403
SINGLE STOCK EXOTICS	0760061M7	L-EX2LBF	USD	0	0	55,016
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	368,000
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	5,834,298
INDEX EXOTICS	071000Q71	L-EMELBF	USD	0	0	371,116
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	3,160,557
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	507,075
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	19,336,836
FUNDS	074003070	HFR LBF	USD	0	0	153,280
FUNDS	074003070	HFR LBF	USD	0	0	42,386
SINGLE STOCK - STR	077002608	EQUITY DERIV LBF	USD	0	0	5,780
MEDIA	071002943	MEDIA PROP	USD	0	0	2,938,285
MEDIA	071002943	MEDIA PROP	USD	0	0	3,553,294
SINGLE STOCK EXOTICS	072006596	OTC DERIVS TRAD UK STOCKS	USD	0	0	1
SINGLE STOCK EXOTICS	078009560	EXOTICS LONG TERM	USD	0	0	25,342
SINGLE STOCK EXOTICS	078009560	EXOTICS LONG TERM	USD	0	0	18,625
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	999,921
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	9,598,460
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	1,953,665,550
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	628,394,884
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	936,582,794
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	13,528,147
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	32,368,872
EUR CASH FACILITATION	071002G86	EX TEST 9	USD	0	0	8
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	USD	0	0	44,549
PORT EUR FACILITATION WOR	072003890	VWAP STOP CLIENT	USD	0	0	4,853
PORT EUR FACILITATION WOR	072005572	AUTO EXECUTION WOR	USD	0	0	397
PORT EUR PROP TRADING	072004GD0	PROP RISK ACT 11	USD	0	0	9,448
PORT EUR PROP TRADING	077005379	TREND TRADING 1	USD	0	0	14,770
STAT ARB CLEARING EUR	073001786	STAT ARB ERROR	USD	0	0	75,423
YIELD ENHAN EQ FIN EUROPE	071002950	LBIE FINNISH TRADE	USD	0	0	284,391,580
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	1,435,211

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SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	803,858,932
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	33,594,230
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	478,780
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	33,174,313
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	859,116
YIELD ENHAN EQ FIN EUROPE	072008865	JV ARBITRAGE ITL	USD	0	0	257,279,274
YIELD ENHAN EQ FIN EUROPE	072007545	JV ARB SWITZ/183	USD	0	0	2,422,505
STAT ARB SYNTHETICS EUR	0710021F6	MILLENNIUM LPS	USD	0	0	154,647
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	31,698
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	2,078,520
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	7,199,796
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	989,355
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	248,027
STAT ARB SYNTHETICS EUR	0710025L9	SID R BASS LPS	USD	0	0	193,854
STAT ARB SYNTHETICS EUR	0710029R2	BLUETREND LPS	USD	0	0	387,716
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	434,383
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	1,426,276
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	6,180
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	545,892
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	55,219
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	17,280
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	3,506
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	168,470
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	710,111
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	180,408
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	2,455
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	92,200
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	5,810
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,588,839
STAT ARB SYNTHETICS EUR	071002D63	ASSET MGMT INT LPS	USD	0	0	2,700,692
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	777,105
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	1,313,539
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	25,502
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	525,396
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	10,200
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	1,165,778
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	873,073
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	10,466
STAT ARB SYNTHETICS EUR	071002N21	HITE LPS	USD	0	0	10,378
STAT ARB SYNTHETICS EUR	071002N21	HITE LPS	USD	0	0	181,895
STAT ARB SYNTHETICS EUR	071002N62	BLACKROCK INV MAN	USD	0	0	36,276
STAT ARB SYNTHETICS EUR	071002N62	BLACKROCK INV MAN	USD	0	0	118,899
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	350,268
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	6,801
STAT ARB SYNTHETICS EUR	071002R68	BLACKROCK LPS	USD	0	0	54,333
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	97,286
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	123,907
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	54,575
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	280,897

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STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	661,524
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	9,023
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	221,047
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	725,858
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	3,145
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	14,946
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	25,832
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	219,543
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	564,745
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	9,306,084
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	23,846
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	43,495
STAT ARB SYNTHETICS EUR	0720034W3	TYKHE FUND EU LPS	USD	0	0	64,001
STAT ARB SYNTHETICS EUR	0720034Y9	TYKE FUND GB LPS	USD	0	0	27,233
STAT ARB SYNTHETICS EUR	0720039M0	GSA SPAIN LPS	USD	0	0	49,246
STAT ARB SYNTHETICS EUR	0720039N8	TUDOR LPS	USD	0	0	66,439
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	1,249,070
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	2,120,347
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	29,813,449
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	1,004,295
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	375,112
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	195,802
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	194,162
STAT ARB SYNTHETICS EUR	0720040J4	GSA DE7 TRD	USD	0	0	204,438
STAT ARB SYNTHETICS EUR	0720040K1	GSA DE8 TRD	USD	0	0	2,096,488
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	945
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	100,443
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	449,247
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	2,704
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	1,513
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	52,921
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	872,841
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	17,711,435
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	1,786,828
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	471,782
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	1,099,310
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	3,609,614
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	15,640
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	259,250
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	676,288
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	12,672,977
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	95,691
STAT ARB SYNTHETICS EUR	072004DB7	THYKE LONG ONLY EU	USD	0	0	9,228,353
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	332,170
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	294,926
STAT ARB SYNTHETICS EUR	072004GY4	HITE HFF LPS	USD	0	0	161,145
STAT ARB SYNTHETICS EUR	072004GY4	HITE HFF LPS	USD	0	0	379,481
STAT ARB SYNTHETICS EUR	072004GY4	HITE HFF LPS	USD	0	0	5,178
STAT ARB SYNTHETICS EUR	072004K94	PIONEER MAC70	USD	0	0	609,609

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STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	323,401
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	3,737,270
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	33,629,155
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	993,704
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	785,760
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	337,656
STAT ARB SYNTHETICS EUR	072004Q98	GSA-(CHF & SEK)	USD	0	0	830,971
STAT ARB SYNTHETICS EUR	072004RB2	GSA-(NOK & DKK)	USD	0	0	1,113,663
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	7,577,105
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	3,049,493
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	1,736,808
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	5,468,708
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	127,119
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	417,415
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	1,809
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	770,067
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	2,528,628
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	10,955
STAT ARB SYNTHETICS EUR	072004TH7	SAC GBP VWAP	USD	0	0	1,276,052
STAT ARB SYNTHETICS EUR	072004TH7	SAC GBP VWAP	USD	0	0	803,773
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	588,823
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	2,043,356
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	578,250
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	356,578
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	591,730
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	217,895
STAT ARB SYNTHETICS EUR	072004V35	TUDOR GBP SYS LMX	USD	0	0	79,289
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	1,807,637
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	13,226,092
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	1,991,658
STAT ARB SYNTHETICS EUR	072004ZH0	REUBEN LPS TRD	USD	0	0	393,347
STAT ARB SYNTHETICS EUR	072008956	THYKE LPS GER	USD	0	0	4,635,795
STAT ARB SYNTHETICS EUR	073000473	PIONEER GLOBAL	USD	0	0	1,317,818
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	908,603
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	2,270,876
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	9,909,049
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	106,013
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	8,649,408
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	7,352,733
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	347,640
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	1,370,648
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	572,732
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	3,815,877
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	31,116,346
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	2,605,640
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	356,791
SINGLE STOCK	072004XZ2	AMM WASH	USD	0	0	162
PORT EUR ELECTRONIC	0720043W2	DMA EI ALLOC	USD	0	0	956,921
EQTY STRAT EUR EVNT DRIVEN	0720045T7	MERGER ARBITRAGE_1	USD	0	0	6,922,663

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CONSUMERS	078009339	CONSUMER POD	USD	0	0	15,497,122
INDUSTRIALS & ENGINEERING	073002354	INDSTRLS/ENG ADR	USD	0	0	87,055
EUR EUROPE QUANT STRATEGIE	071002FK0	QUANT QT 1	USD	0	0	23,936
EUR EUROPE QUANT STRATEGIE	071002FS3	QUANT QT 4	USD	0	0	31,927
EUR EUROPE QUANT STRATEGIE	071002GC7	QUANT QP 2	USD	0	0	542,119
EUR EUROPE QUANT STRATEGIE	0720033P9	MACRO DIRECT EURO	USD	0	0	1,245,946
EUR EUROPE QUANT STRATEGIE	0720033P9	MACRO DIRECT EURO	USD	0	0	9,158,744
EUR EUROPE QUANT STRATEGIE	0720036S0	EVENT EARNINGS EU	USD	0	0	22,821
EUR EUROPE QUANT STRATEGIE	0720045N0	CLIENT FAC RISK V6	USD	0	0	265,353
EUR EUROPE QUANT STRATEGIE	072004HX5	QUANTITATIVE EQ 0	USD	0	0	422,776
EUR EUROPE QUANT STRATEGIE	072004HZ0	EVENT EARN US-QS2	USD	0	0	8,730
EUR EUROPE QUANT STRATEGIE	072004KF0	INVEST SYS EUR	USD	0	0	1,209
EUR EUROPE QUANT STRATEGIE	072004KG8	INVEST SYS UK	USD	0	0	43,397
EUR EUROPE QUANT STRATEGIE	072004LM4	QUANTITATIVE EQ 8	USD	0	0	187,484
EUR EUROPE QUANT STRATEGIE	072004M01	ANALYST MOMENTUM I	USD	0	0	12,701
EUR EUROPE QUANT STRATEGIE	072004M01	ANALYST MOMENTUM I	USD	0	0	34,301
EUR EUROPE QUANT STRATEGIE	072004R48	TACTICAL TRDG S6	USD	0	0	517,908
EUR EUROPE QUANT STRATEGIE	072004R48	TACTICAL TRDG S6	USD	0	0	990,776
EUR EUROPE QUANT STRATEGIE	072004R63	ACTIVE RISK	USD	0	0	307,410
EUR EUROPE QUANT STRATEGIE	072004XX7	ACTIVE RISK II	USD	0	0	1,337,230
EUR EUROPE QUANT STRATEGIE	072004XY5	SHORT TERM MOMENTU	USD	0	0	47,660
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	34,127
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	90,765
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	20,216
EUR EUROPE QUANT STRATEGIE	073000978	INVEST SYS US	USD	0	0	14,654
EUR EUROPE QUANT STRATEGIE	074007899	EVENT DIVIDEND	USD	0	0	525,288
EUR EUROPE QUANT STRATEGIE	074007899	EVENT DIVIDEND	USD	0	0	728,564
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	12,749
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	67,880
EUR EUROPE QUANT STRATEGIE	079000063	INTRADAY CLOSE REV	USD	0	0	37,028
EUR EUROPE QUANT STRATEGIE	079000063	INTRADAY CLOSE REV	USD	0	0	32,168
EQTY STRAT EUR LONG-SHORT	0710020K6	KENDALL X7	USD	0	0	121,172
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	1,756,260
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	57,380
INDEX EXOTICS	076008291	SWP BKT STK JV001	USD	0	0	299,438
INDEX EXOTICS	076008291	SWP BKT STK JV001	USD	0	0	216,230
SINGLE STOCK EXOTICS	072004LY8	EXOTIC SINGLE STK	USD	0	0	385,822
SINGLE STOCK EXOTICS	072004LY8	EXOTIC SINGLE STK	USD	0	0	2,226
INDEX EXOTICS	076007335	GBP/ITL EXO STOCK	USD	0	0	284,091
SINGLE STOCK EXOTICS	073001752	EXOTIC 2	USD	0	0	448,341
INDEX EXOTICS	071002216	EXOTICS SECTOR	USD	0	0	1,897,020
INDEX EXOTICS	071002216	EXOTICS SECTOR	USD	0	0	1,649
EQTY STRAT EUR LONG-SHORT	0710022Q1	EQUITIES BOOK 1	USD	0	0	123,372
EQTY STRAT EUR LONG-SHORT	0710023X5	EQUITIES BOOK 5	USD	0	0	736,392
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	0	0	2,391,254
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	0	0	216,092
STRUCTURED RISK	077009439	VOL DK IND HEDGE	USD	0	0	36,630
DELTA1	078006087	DELTA 1 ARB LBIE	USD	0	0	31,251
VOL ARBITRAGE	071002299	WLD SECTOR BSKTS	USD	0	0	43,783

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CONVERTS STRIPPING	076007343	GBP/ITL XSP STOCK	USD	0	0	9,018,779
SINGLE STOCK EXOTICS	071002D14	L-EXHLBIE	USD	0	0	2,326
SINGLE STOCK EXOTICS	071002D14	L-EXHLBIE	USD	0	0	6,257
INDEX EXOTICS	071002CH0	L-SWXLBIE	USD	0	0	349,718
INDEX EXOTICS	071002CH0	L-SWXLBIE	USD	0	0	3,989
EQ STRAT EUR ADMIN	071002NP0	CONSUMER	USD	0	0	450,217
EQ STRAT EUR ADMIN	071002NP0	CONSUMER	USD	0	0	4,518,969
SUNDRY PAN EUROPE CASH	072008998	RB1 RISK BOOK 1	USD	0	0	193,462
INDEX EXOTICS	071002V55	L-EMELBIE	USD	0	0	1,102,525
SINGLE STOCK EXOTICS	0710028D4	L-EXZLBIE	USD	0	0	47,502
SINGLE STOCK EXOTICS	0710028D4	L-EXZLBIE	USD	0	0	1,255,994
OILSAND MINING	071005607	OILS FRONT	USD	0	0	47,881
CHEMICALS	073000721	CHEMICALS PROP BK	USD	0	0	1,912,549
EQTY STRAT EUR LONG-SHORT	0720033B0	TI4	USD	0	0	137,502
EQTY STRAT EUR LONG-SHORT	072004JC9	RETAIL	USD	0	0	1,108,866
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	251,665,117
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	18,839,673
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	63,445,234
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	4,630
TRAD PRIME BROKER EUROPE	071004709	IRISH CFD TRADIN	USD	0	0	200,842,447
TRAD PRIME BROKER EUROPE	071004709	IRISH CFD TRADIN	USD	0	0	15,617,556
TRAD PRIME BROKER EUROPE	0720034N3	GULF CFD TRADING	USD	0	0	6,895,638
TRAD PRIME BROKER EUROPE	0720034N3	GULF CFD TRADING	USD	0	0	550,237
TRAD PRIME BROKER EUROPE	0720034N3	GULF CFD TRADING	USD	0	0	3,140,029
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	167,540,804
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	8,069,762
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	213,919,187
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	67,810,191
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	45,855,402
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	3,443,766
SINGLE STOCK EXOTICS	0710028P7	L-EX4LBIE	USD	0	0	1,121
SINGLE STOCK	0710025Q8	L-CG_FRONT	USD	0	0	651,898
SINGLE STOCK	0710025S4	L-TEL_FRONT	USD	0	0	1,889,548
SINGLE STOCK	0710025T2	L-MED_FRONT	USD	0	0	27,645
SINGLE STOCK	0710025W5	L-KNK_FRONT	USD	0	0	5,688,814
SINGLE STOCK	0710025Y1	L-FNB_FRONT	USD	0	0	4,032,444
SINGLE STOCK	0710025Z8	L-FRM_FRONT	USD	0	0	6,965,035
SINGLE STOCK	0710026C8	L-IND_FRONT	USD	0	0	1,738,910
SINGLE STOCK	0710026G9	L-ERG_FRONT	USD	0	0	746,140
SINGLE STOCK	0710026H7	L-ADV_FRONT	USD	0	0	92,906
EUR CASH RETINA	072004LW2	RETINA TRADING 6	USD	0	0	820,144
EUR CASH SETINA	077007292	SETINA DARWIN	USD	0	0	45,396
EUR US SYSTEMATIC	072004B29	QAS STOCK POS A	USD	0	0	315
EUR US SYSTEMATIC	072004B37	QBS STOCK POS B	USD	0	0	14
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	1,034,132
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	303,099
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	19,270
INDEX EXOTICS	0710000G9	SAM DUMMY TRDBK	USD	0	0	39,303
YE PROJECTS	071002HJ1	BPI LBIE TRADING B	USD	0	0	0

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YE PROJECTS	07400B007	ITALIAN REPO TRADE	USD	0	0	0
CDO CREDIT HYBRIDS EUR	071004B61	CRD HYBRID BONDS	USD	0	55,190,918	0
HY HOUSE EUR	07300BCP0	HY EUR MGT PRIVEQT	USD	0	18,251,976	0
ELQ	0710000T1	ELQ -PREFERRED	USD	0	339,197,543	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	453,902,693	0
OTHER CONVERTS AMERICAS	074005943	NY EURO CONV TRDG	USD	0	0	0
RISK ARB AMERICAS	074005026	FOREIGN PRODUCTS	USD	0	0	0
EMG EQUITIES-AMERICAS	078004058	CANADIAN PRODUCTION	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	077000073	TL1	USD	0	0	0
EMG STRUCTURED EUROPE	0760062Z7	L-SAFLBF	USD	0	0	0
AGGREGATED RISK	0710005D1	OTC AND STOCK TRAD	USD	0	0	0
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	0
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	0	0
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	0
OTHER/JV BOOKS	071000Q97	L-EXALBF	USD	0	0	0
FUNDS	074003070	HFR LBF	USD	0	0	0
SYN PRIME BROKER AMER	078005360	TLX	USD	0	0	0
AUTOS & TRANSPORT	071004899	AUTOS PROP	USD	0	0	0
MEDIA	071002935	MEDIA ADR	USD	0	0	0
ASIAN CASH SALES JAPAN	076009117	JAPAN EQUITY SALES	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	076005537	COLL PLEDGED SECURED HLDG	USD	0	0	0
INSTITUTIONAL FIN ASIA	076005412	EQUITY FINANCE GROUP	USD	0	0	0
PORT EUR FACILITATION WOR	072007388	AGENCY PROGRAM TRDG - DCP	USD	0	0	0
PORT EUR PROP TRADING	072004GH1	INDEX CHANGES 9	USD	0	0	0
FACILITATION	073006751	CAP STR ARB	USD	0	0	0
CONVERTIBLES SE ASIA	076004134	CVT FRONT ASIA	USD	0	0	0
EVNT DRVN EUR FACILITATION	076000264	HFS AGENCY TRADING	USD	0	0	0
STAT ARB CLEARING EUR	077009447	CONNECTIVITY CFM	USD	0	0	0
HEALTHCARE	078009388	PHARMS PAIRS	USD	0	0	0
TECHNOLOGY	078005865	PAN EURO TECH PROP	USD	0	0	0
TELECOM	071005680	TELCOS ADR	USD	0	0	0
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	0
EVENT DRIVEN EUR PROP	072004TG9	REL VAL PRE EVENT	USD	0	0	0
YE EUR-TENDER & SCRIP ARB	078000858	LBIE SCRIPS	USD	0	0	0
INSTITUTIONAL FIN EUR	072004TZ7	ETF FINANCING	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	072008899	JV ARBITRAGE BENEL	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	076007590	LBIE AS RSK ARB LO	USD	0	0	0
FINANCIALS	071002737	FINANCIALS ADR	USD	0	0	0
STAT ARB SYNTHETICS EUR	077005288	HIGHBRIDGE EURO TR	USD	0	0	0
PORT EUR ELECTRONIC	072004N34	DTM DAT SALES	USD	0	0	0
EMG EUROPE	079000451	RUSSIA FLOW	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045V2	MERGER ARBITRAGE 2	USD	0	0	0
CONSUMERS	073002305	CONSUMER ADR	USD	0	0	0
INDUSTRIALS & ENGINEERING	073002354	INDSTRLS/ENG ADR	USD	0	0	0
SUNDRY PAN EUROPE CASH	073002438	PAN EUROPEAN MCF	USD	0	0	0

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EUR EUROPE QUANT STRATEGIE	071002C15	QUANT HP 4	USD	0	0	0
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	0
EQ STRAT EUR ADMIN	071002NP0	CONSUMER	USD	0	0	0
SUNDRY PAN EUROPE CASH	072008998	RB1 RISK BOOK 1	USD	0	0	0
OILSAND MINING	076007913	ENERGY PROP	USD	0	0	0
CHEMICALS	073000713	CHEMICALS FRONT BK	USD	0	0	0
INSURANCE	071004931	INSURANCE ADR	USD	0	0	0
EQTY STRAT EUR LONG-SHORT	072004VM3	BANKS	USD	0	0	0
SYN PRIME BROKER ASIA	070009279	SYN PB HK SWAPS FX	USD	0	0	0
PORT EUR TRANSITION MGMT	072004GP3	TRANSITION MGT EUR	USD	0	0	0
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	0
SINGLE STOCK	0710026D6	L-INS_FRONT	USD	0	0	0
EUR CASH RETINA	077007441	SS CONSUMER	USD	0	0	0
EUR CASH SETINA	077007458	ICE	USD	0	0	0
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	078008687	H-SSK STOCK BOOK	USD	0	0	0
PRTFLIO-FACLITATION NON-J	078008406	GPT-840 (NY)	USD	0	0	0
NON JAPAN ASIA EQUITIES	077003697	ASIA - V	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	078007622	AR04 REVERSION	USD	0	0	0
NEW ISSUE-ASIA	0710079Z3	SYNDICATE - LBCCA	USD	0	0	0
STAT ARB SYNTHETICS ASIA	0710092X1	GMN MASTER FUND LTD (GSAJ2)	USD	0	0	0
PORTFOLIO PROP JAPAN	071009641	JR06-CASH	USD	0	0	0
EQUITIES STRAT JAPAN	078004595	LBAC PARITY MGN	USD	0	0	0
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	0
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	0
EQUITIES STRAT JAPAN	078004579	LBAC VOL MGN	USD	0	0	0
JAPAN EQUITIES	0710092P8	JP CASH TR OUTPER	USD	0	0	0
SINGLE STOCK - STR	072001787	N-LOTC TRADING	USD	0	0	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	6,279,471	0
HY PRINCIPAL INVESTMENTS ASIA	0710078C5	HY_SYN_LBNETHERLAN	USD	0	42,910,659	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	0	-130,690,469	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	0	-3,763,788	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	2,173,902	0	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	451,179,903	-109,132,584	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	294,659,673	0	0
RATES PROP AMER	072006RC5	CAD FWD BONDS	USD	0	-3,763,788	0
OPTIONS PROP	074008269	AFF DEBT ITL #1	USD	-23,979,210	96,461,329	0
FUNDS JV TRADING	0710000B0	FUND DERIVS JV	USD	-130,794,388	204,293,158	0
ABS-NEW ISSUE-ASIA	071003362	MBS(TOKYO ONE)	USD	0	0	0
ABS-NEW ISSUE-ASIA	071003362	MBS(TOKYO ONE)	USD	0	0	0
HG EX-JAPAN	078005378	JVIBDEQ	USD	0	14,098,442	0
M/B CANADA	0740059F8	FUNDING CAD T-BILL	USD	0	0	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	725,078,816	0
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	0	0
STRATEGIC EXOTICS	071002G00		USD	0	2,486,087,043	0
RATES PROP EUROPE	072004T95	RIBBINS PROP LBIE	USD	0	376,898	0
ABS-SECONDARY-EUROPE	0720044K7	LUSITANO MORTGAGES	USD	0	9,075,106	0
OPTIONS PROP	078005196	STRUCTURED BOND WS	USD	0	-1	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	398,912,505	0

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EUR COMMODITIES STRUCTURED	0710025B1	SP LBIE BOND BOOK	USD	0	3,083,565	0
M/B CORPORATES	0780015F1		USD	0	137,495	0
STRATEGIC EXOTICS	072006XS3	STRAT EXOTICS 210	USD	0	1,401,692,849	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	-14,091,791	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	-19,982,133	0
INDEX EXOTICS	071000889	WSB	USD	0	-358,405,984	0
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	-8,854,352	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-270,613,209	0
FUNDS	074003070	HFR LBF	USD	0	-45,439,629	0
FACILITATION	071002588	CB FINANCIALS TDG	USD	0	-8,250,118	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-17,149,768	0
INDEX EXOTICS	0710008B2	EXOTIC STRUCTURED	USD	0	-39,489,885	0
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	-1,582,629,337,960	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	20,337,216	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-895,627,394	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	3,146,889	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-70,814,228	0
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	-115,834,742	0
EUR COMMODITIES STRUCTURED	074005726	AGY COMMODITY LINK	USD	0	-192,000	0
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	-14,909,650	0
HG SHORT TERM CREDIT EUR	071004832	US CP JV	USD	0	-131,026,716	0
OPTIONS INFLATION	072004M35	INFLATION 460	USD	0	-24,826,130	0
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	-3,144,784	0	0
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	0	2,225,299	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	174,039,515	0
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	0	847,557
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	0	6,322,424
FX-OPTIONS AMERICAS	07200CQC3	FXSEC TRADING	USD	0	0	7,244,486
AGENCIES	0740058F9	COVERED BONDS	USD	0	0	4,818,218
RATES PROP AMER	0730049C9	NON$ BONDS MAIN	USD	0	0	173,459,247
RATES PROP AMER	0730049C9	NON$ BONDS MAIN	USD	0	0	88,354,578
HY BONDS US	0730046S7	SOBEL/CHUNG ITS	USD	0	0	2,068
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	172,302
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	2,221,256
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	1,104,050
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	646,278
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	66,970
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	49,496
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	443,513
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	328,720
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	1,291,343
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	206,001
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	8,204
AGENCY CALLABLE	076009760	AG RANGE NOTE CALL	USD	0	0	757,876
CAPITAL STRUCTURE ARB	078006541	CARB NY ITS	USD	0	0	18,799,589
CAPITAL STRUCTURE ARB	078006541	CARB NY ITS	USD	0	0	10,140,210
PHELPS-CREDIT	0730049X3	PHELPS - BASIS ITS	USD	0	0	2,210,323
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	0	445,960
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	0	1,582,154

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HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	0	25,286,792
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	0	4,670,507
HG YANKEE CREDIT TRADING US	0740056V6	ASIA HIGH YIELD	USD	0	0	1,091,208
HG YANKEE CREDIT TRADING US	0740056V6	ASIA HIGH YIELD	USD	0	0	16,470
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	482,571
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	1,910,051
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	31,578
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	524,960
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	900,249
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	9,488,125
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	1,828,783
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	7,686,223
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	1,330,222
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	398,579
HG YANKEE CREDIT TRADING US	0740056Z7	EUROPE/CAN/AUS	USD	0	0	203,144
HG YANKEE CREDIT TRADING US	0740057D5	ASIACCR	USD	0	0	377,852
HG YANKEE CREDIT TRADING US	0740057G8	CHILECCR	USD	0	0	49,954
HG YANKEE CREDIT TRADING US	0740057G8	CHILECCR	USD	0	0	809,506
HG YANKEE CREDIT TRADING US	0740057G8	CHILECCR	USD	0	0	5,000,772
HG YANKEE CREDIT TRADING US	0740057H6	CHINACCR	USD	0	0	3,558,959
HG YANKEE CREDIT TRADING US	0740057J2	EXOTICSCCR	USD	0	0	79
HG YANKEE CREDIT TRADING US	0740057J2	EXOTICSCCR	USD	0	0	13,839
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	14,741,812
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	807,049
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	2,328,730
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	1,660,912
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	1,737,442
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	1,091,453
HG YANKEE CREDIT TRADING US	0740057P8	MEXICOCCR	USD	0	0	346
CDO PRIMARY MANAGED EUR	0720028Q4	PRI MAN CDO BOND	USD	0	0	5,067,157
CDO PRIMARY MANAGED EUR	0720028Q4	PRI MAN CDO BOND	USD	0	0	27,992,741
HY CORPORATES EEMEA	0710039D1	ASIA1 EMG CDS	USD	0	0	16,880,993
HY CORPORATES EEMEA	0710039D1	ASIA1 EMG CDS	USD	0	0	9,476
HY CORPORATES EEMEA	0710039F6	EASTERN EURPE1 EMG	USD	0	0	7,162,330
HY CORPORATES EEMEA	0710039H2	MIDDLE EAST AFRIC1	USD	0	0	12,863,133
HY CORPORATES EEMEA	0710039H2	MIDDLE EAST AFRIC1	USD	0	0	14,886,076
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	2,831,163
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	178,935,250
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	19,439,083
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	123,011
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	1,349,485
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	4,035,747
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	173,663,380
HY CORPORATES EEMEA	0780018Q0	25937 SMLL BSKT DD	USD	0	0	8,094
HY CORPORATES EEMEA	0780018Q0	25937 SMLL BSKT DD	USD	0	0	1,744,861
HY CORPORATES EEMEA	0780018Q0	25937 SMLL BSKT DD	USD	0	0	1,831,682
HY CORPORATES EEMEA	0780018Q0	25937 SMLL BSKT DD	USD	0	0	538,179
HY CORPORATES EEMEA	0780018Q0	25937 SMLL BSKT DD	USD	0	0	41,035
HG LATIN MARKETS	072002694	EMG LEVERAGE BUSHS	USD	0	0	5,540,445

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HG LATIN MARKETS	072002694	EMG LEVERAGE BUSHS	USD	0	0	10,434,392
HG LATIN MARKETS	072006C98	CDS-MEXICO-LBSF	USD	0	0	30,707,245
SWAPS	071004H99	LONDON BONDS 026	USD	0	0	101,722,098
SWAPS	074008038	DAREK GOVERNMENTS	USD	0	0	531,412
SWAPS	074008046	NEW YORK ASSET SW	USD	0	0	10,531,106
SWAPS	074008046	NEW YORK ASSET SW	USD	0	0	14,437,106
SWAPS	078001682	LONDON GBP SWP/075	USD	0	0	7,998,403
SWAPS	078001682	LONDON GBP SWP/075	USD	0	0	3,889,711
CDO BESPOKE CORRELATION EUR	071004287	CDOBOND59	USD	0	0	46,246,428
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	42,857
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	7,540,824
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	28,515,753
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	33,908,832
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	19,912
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	13,350,265
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	14,056
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	18,728,560
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	5,993,982
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	172,415
CDO BESPOKE CORRELATION EUR	072006CC1	CDONYBONDS	USD	0	0	2
CDO BESPOKE CORRELATION EUR	072006CC1	CDONYBONDS	USD	0	0	12,042
CDO BESPOKE CORRELATION EUR	0740081X1	CDORELV_LON_BOND	USD	0	0	20,423,468
CDO BESPOKE CORRELATION EUR	0740081X1	CDORELV_LON_BOND	USD	0	0	5,978,316
CDO BESPOKE CORRELATION EUR	0740081X1	CDORELV_LON_BOND	USD	0	0	6,258,833
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	0	5,972,022
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	0	132,190,012
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	0	393,500
CDO BESPOKE CORRELATION EUR	077008753	29729 TREASURY LED	USD	0	0	15,199,902
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	44,203,982
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	10,099,173
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	1,069,471
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	13,264,559
HG FLOW TRADING EUR	071000228	TELECOMS-HIGH BETA	USD	0	0	99,328
HG FLOW TRADING EUR	071004071	BNKBND59	USD	0	0	4,170,697
HG FLOW TRADING EUR	071004071	BNKBND59	USD	0	0	545,178
HG FLOW TRADING EUR	071004071	BNKBND59	USD	0	0	10,499,548
HG FLOW TRADING EUR	071004071	BNKBND59	USD	0	0	13,833,827
HG FLOW TRADING EUR	071004071	BNKBND59	USD	0	0	18,066
HG FLOW TRADING EUR	071004BM6	29734GBPITSABS	USD	0	0	13,181,870
HG FLOW TRADING EUR	071004BM6	29734GBPITSABS	USD	0	0	8,027,420
HG FLOW TRADING EUR	071004FQ3	29734INSURANCEITS	USD	0	0	22,245,938
HG FLOW TRADING EUR	077008464	29734INDOTHERBND	USD	0	0	213,236
HG FLOW TRADING EUR	077008464	29734INDOTHERBND	USD	0	0	20,366,795
HG FLOW TRADING EUR	077008464	29734INDOTHERBND	USD	0	0	500,215
HG FLOW TRADING EUR	0780012D5	CORP HYBRIDS LBSF	USD	0	0	3,255,133
HG FLOW TRADING EUR	0780012G8	MEDIA LBSF BOND	USD	0	0	1,523,526
HG FLOW TRADING EUR	0780016J8	D.M.JV LBSF ITS AC	USD	0	0	1,259,654
HG FLOW TRADING EUR	0780016J8	D.M.JV LBSF ITS AC	USD	0	0	13,126,367
HG FLOW TRADING EUR	078003233	29734UTILITIESBND	USD	0	0	213,621

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OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	30,736,571
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	96,547,862
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	47,305,772
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	20,023,232
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	40,578,654
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	37,410,363
HY BONDS EUR	0720019N2	43644ZER_HYBONDSIT	USD	0	0	3,995,912
HY BONDS EUR	0720019N2	43644ZER_HYBONDSIT	USD	0	0	1,177,192
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	299,478,805
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	47,043,329
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	1,647,136,449
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	409,441,823
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	337,850,204
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	164,759
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	403,698,930
CDO CREDIT CPPI EUR	072006P94	CH CPPI BND LBSF	USD	0	0	1,330,242
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	3,477,860
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	4,899,171
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	97,620,122
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	884,200
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	13,153,910
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	0	15,674,008
CDO CASH-SYN HYBRID EUR	072006YN3	50078CDOEQBONDITS	USD	0	0	28,679,506
CDO CASH-SYN HYBRID EUR	072006YN3	50078CDOEQBONDITS	USD	0	0	3,591,654
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	0	28,441,765
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	0	30,860,227
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	0	10,208,436
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	0	13,303
FUNDS JV TRADING	073001091	FUND DERIV JV CASH	USD	0	0	1,151,517
FUNDS JV TRADING	073001091	FUND DERIV JV CASH	USD	0	0	81,715
CDO SECONDARY US	074006974	AM CLO	USD	0	0	9,508
CDO SECONDARY US	074006974	AM CLO	USD	0	0	4,010,646
CDO SECONDARY US	078009982	CDO SECONDARY 2	USD	0	0	1,078,495
EMG LM EUROPE	071002JV2	GB EXOTIC LBIE	USD	0	0	41,696,540
EMG LM EUROPE	071002JV2	GB EXOTIC LBIE	USD	0	0	18,874,437
EMG LM EUROPE	072003353	RG SAUDI HEDGE	USD	0	0	4,690,297
HG EX-JAPAN	072008436	LBIE SCT THAILAND/183	USD	0	0	9,989,790
HY BONDS EUR	071001952	HY BONDS FOOD	USD	0	0	13,551,684
HY BONDS EUR	071001952	HY BONDS FOOD	USD	0	0	1,436
HY BONDS EUR	071001952	HY BONDS FOOD	USD	0	0	34,302
HG FLOW TRADING SYND EUR	072008527	PREFERRED - CAPITAL SECURITIES	USD	0	0	5,159,701
HG FLOW TRADING SYND EUR	074000878	SYNDICATE FRNS	USD	0	0	9,583,132
HG FLOW TRADING SYND EUR	074000878	SYNDICATE FRNS	USD	0	0	959,403
SWAPS	072008410	SYNDICATES DERIVS	USD	0	0	2,051,673
SWAPS	072008410	SYNDICATES DERIVS	USD	0	0	1,015,250
HG JAPAN	076005438	LBIE CREDIT DERIVATIVES	USD	0	0	21,466,189
HG EX-JAPAN	078005634	LBIE INTL CREDIT	USD	0	0	314,835
HG LATIN MARKETS	078000254	EMG EUROS SCHEPT	USD	0	0	23,417
HG LATIN MARKETS	072004Q07	CARMODY EXOTICS	USD	0	0	3,996,018

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HG LATIN MARKETS	072004Q07	CARMODY EXOTICS	USD	0	0	4,413,362
HG LATIN MARKETS	072004Q07	CARMODY EXOTICS	USD	0	0	276,274
HG LATIN MARKETS	072004Q07	CARMODY EXOTICS	USD	0	0	160,752
HG LATIN MARKETS	072004Q07	CARMODY EXOTICS	USD	0	0	77,015
HG LATIN MARKETS	078000130	EMG EUROBONDS	USD	0	0	4,898,690
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	197,773
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	155,851
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	1,065,989
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	1,059,210
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	311,883
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	1,110,778
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	421,496
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	13,851
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	16,549
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	237,899
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	662,618
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	389,044
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	13,182
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	41,738
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	573,988
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	442,306
GILTS	0720034S2	GILT TRADING	USD	0	0	3,567,655
GILTS	073002669	GILT MARKET MAKING	USD	0	0	23,561,046
GILTS	074001538	MC GILT TRADING	USD	0	0	17,890,661
CMBS-EUROPE	074001462	CMBS SECONDARY	USD	0	0	204,020,124
CMBS-EUROPE	074001462	CMBS SECONDARY	USD	0	0	35,073,305
FID DERIVS ASIA	074000514	306 - JGB OPTIONS	USD	0	0	9,594,656
FID DERIVS ASIA	074000514	306 - JGB OPTIONS	USD	0	0	114,923
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	0	197,591
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	0	5,355,666
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	42,821,638
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	8,916,453
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	1,340,888
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	1,635,611
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	12,794,104
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	7,144,552
HG FLOW TRADING EUR	0720097R8	24527GBPCDSABS	USD	0	0	9,076,903
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	15,295,939
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	50,494,358
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	48,294,362
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	1,085,914
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	20,454,355
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	59,922,047
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	71,706,209
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	98,452
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	7,151,447
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	11,775,029
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	15,629,485
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	6,240,886

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EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	55,682,710
EURO GOVTS	071002VR7	LANDOLFI GOVT SHOR	USD	0	0	28,609,498
EURO GOVTS	071002VR7	LANDOLFI GOVT SHOR	USD	0	0	25,670,009
EURO GOVTS	071002VR7	LANDOLFI GOVT SHOR	USD	0	0	26,521,512
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	24,538,093
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	4,264,558
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	15,780,176
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	52,470,984
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	77,255,998
EURO GOVTS	0720037X8	THOMAS LERICHE EUR	USD	0	0	37,634,368
EURO GOVTS	0720041T1	KORANTZOPOLOUS ASW	USD	0	0	778,166
EURO GOVTS	074002205	OPTIONS 19	USD	0	0	29,624,783
EURO GOVTS	074007667	DEM ARB 4	USD	0	0	24,239,651
EURO GOVTS	074007667	DEM ARB 4	USD	0	0	428,064,872
EURO GOVTS	074007667	DEM ARB 4	USD	0	0	476,183
EURO GOVTS	074007667	DEM ARB 4	USD	0	0	382,226
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	781,782
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	19,923,090
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	2,701,721
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	238,962
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	34,369,630
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	23,086,485
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	191,578,914
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	6,604,822
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	841,020
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	9,298,631
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	19,549,807
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	11,749,698
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	1,320,691
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	38,566,377
EURO GOVTS	074007675	AGENCIES MKT MAKIN	USD	0	0	117,567,168
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	13,528,440
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	23,770,539
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	96,728,157
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	136,138,586
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	45,088,826
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	112,341,012
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	18,138,666
EURO GOVTS	076004589	ARBITRAGE 1	USD	0	0	18,816,411
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	68,574,221
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	18,758,676
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	4,386,439
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	4,763,884
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	56,037,878
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	8,354,491
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	24,675,859
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	20,732,082
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	4,668,759
EURO GOVTS	076008242	EURO GOVTS	USD	0	0	51,083,802

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EURO GOVTS	076008242	EURO GOVTS	USD	0	0	114,871,615
EURO GOVTS	076008267	EURO GOVTS	USD	0	0	593,017
EURO GOVTS	076008267	EURO GOVTS	USD	0	0	2,122,340
EURO GOVTS	076008267	EURO GOVTS	USD	0	0	16,976,689
EURO GOVTS	076008267	EURO GOVTS	USD	0	0	1,372,995
EURO GOVTS	076008275	ASSET SWAP	USD	0	0	74,028,044
EURO GOVTS	076008275	ASSET SWAP	USD	0	0	166,534,028
EURO GOVTS	076008275	ASSET SWAP	USD	0	0	78,701,135
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	14,764,259
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	616,604
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	10,479,469
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	727,918
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	18,051,549
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	111,316
EURO GOVTS	077005239	EURO GOVTS TRDG	USD	0	0	62,855,544
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	55,487,734
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	3,469,667
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	10,543,820
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	20,059,974
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	10,702,347
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	0	3,806,344
HG FLOW TRADING EUR	072004D43	24817PREFITS	USD	0	0	1,911,960
HG FLOW TRADING EUR	072004D43	24817PREFITS	USD	0	0	377,754
HG FLOW TRADING EUR	072004D43	24817PREFITS	USD	0	0	2,133,558
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	0	457,671
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	0	28,608
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	0	720,477
HG FLOW TRADING EUR	0720097M9	24817GBPPITSAAA	USD	0	0	1,345,662
HG FLOW TRADING EUR	0720097M9	24817GBPPITSAAA	USD	0	0	3,700,129
HG FLOW TRADING EUR	0720097M9	24817GBPPITSAAA	USD	0	0	2,035,383
HG FLOW TRADING EUR	0720097X5	24817GBPITSTMT	USD	0	0	11,818,711
HG FLOW TRADING EUR	0720097X5	24817GBPITSTMT	USD	0	0	173,207
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	481,107
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	4,163,619
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	91,031
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	967,183
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	8,085,887
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	10,920,912
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	1,917
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	16,392,919
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	4,779,962
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	1,794,813
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	280,419
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	389,638
HG FLOW TRADING EUR	0720098J5	24817GBPITPROP	USD	0	0	151,585
HG FLOW TRADING EUR	0720099P0	24817GBPUTILITYITS	USD	0	0	400,247
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	30,856,603
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	9,328,922
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	884,470

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HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	370,171
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	3,262,716
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	1,831,002
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	188,184
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	8,264
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	750,340
HG FLOW TRADING EUR	074007121	SHORT 99'S	USD	0	0	2,291,157
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	1,589,801
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	6,737,923
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	822,909
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	155,608
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	18,202,334
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	36,147,715
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	25,072,107
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	19,869,232
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	3,968,232
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	7,891,093
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	90,951
HG SHORT TERM CREDIT EUR	0720041C8	NEW MTNS & FRNS	USD	0	0	6,708,772
HG SHORT TERM CREDIT EUR	0720041C8	NEW MTNS & FRNS	USD	0	0	66,688,236
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	61,331,568
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	9,386,808
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	13,349,949
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	47,354,586
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	9,175,225
HG SHORT TERM CREDIT EUR	073001919	SECONDARY MTNS	USD	0	0	13,410,260
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	178,181
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	5,225,402
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	2,295,319
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	26,296,109
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	79,529,320
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	44,970,141
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	7,929
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	4,767,739
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	542,526
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	2,854,104
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	13,587,010
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	76,614
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	56,962
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	266,190
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	226,089
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	425,230
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	73,762,494
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	31,011,554
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	158,861,567
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	52,105,384
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	44,784,263
DOLLAR GOVTS	074001371	US AGENCIES	USD	0	0	59,311,167
DOLLAR GOVTS	074001371	US AGENCIES	USD	0	0	217,442,077

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HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	489,514
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	17,650,627
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	20,362,928
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	9,482,309
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	7,375,905
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	19,096,568
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	577,316
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	8,786,486
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	9,477,953
HG JAPAN	076002963	SCT JAPAN2 LBIE	USD	0	0	7,465,602
FID DERIVS ASIA	0710029J0	USD EMTN	USD	0	0	89,663
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	0	98,921,816
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	0	8,244,061
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	0	3,411,851
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	0	15,513,115
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	0	11,479,653
HG EX-JAPAN	076009364	LBIE SCT KOREA	USD	0	0	10,991,137
HG EX-JAPAN	076009364	LBIE SCT KOREA	USD	0	0	3,815,327
HG EX-JAPAN	076009364	LBIE SCT KOREA	USD	0	0	2,395,746
HG JAPAN	076009356	310 - LBIE SCT JAPAN	USD	0	0	15,790,329
HG JAPAN	076009356	310 - LBIE SCT JAPAN	USD	0	0	1,014,218
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	7,001,904
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	198,255
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	87,544,661
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	12,337,821
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	4,913,263
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	200,371
HG EX-JAPAN	076009349	LBIE SCT CHINA	USD	0	0	1,149,690
HG EX-JAPAN	076009398	LBIE SCT INDONESIA	USD	0	0	935,891
ABS-SECONDARY-EUROPE	074001363	EURO ABS	USD	0	0	44,768,017
ABS-SECONDARY-EUROPE	074001363	EURO ABS	USD	0	0	93,384,735
ABS-SECONDARY-EUROPE	074001363	EURO ABS	USD	0	0	90,040,282
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	265,074,694
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	-262,153,418
ABS-SECONDARY-EUROPE	0720044K7	LUSITANO MORTGAGES	USD	0	0	43,079,288
HG EX-JAPAN	072004534	LBIE SCT OPTION	USD	0	0	979,028
HG EX-JAPAN	072004534	LBIE SCT OPTION	USD	0	0	1,973,791
HG EX-JAPAN	072004534	LBIE SCT OPTION	USD	0	0	19,706,593
CDO ASIA	072003254	LBIE CDO ASIA	USD	0	0	8,486,367
HG JAPAN	076007434	SCT FLOW	USD	0	0	5,218,567
HG JAPAN	076007434	SCT FLOW	USD	0	0	92,111
HG JAPAN	076007434	SCT FLOW	USD	0	0	4,010,628
HG JAPAN	076007434	SCT FLOW	USD	0	0	21,743,884
HG JAPAN	076007434	SCT FLOW	USD	0	0	3,452,211
CDO SECONDARY EUR	072007974	CDO SEC BONDS	USD	0	0	8,001,325
CDO SECONDARY EUR	072007974	CDO SEC BONDS	USD	0	0	5,310,858
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	401,874
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	67,680
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	153,754

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USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	91,932
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	540,691
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	125,947
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	253,718
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	256,526
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	34,291
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	0	151,562
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	1,665,305
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	902,087
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	7,328,579
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	843,300
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	1,399,614
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	551,592
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	656,483
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	2,086,311
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	547,684
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	422,225
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	1,005,905
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	960,554
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	4,632,821
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	220,270
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	1,132,007
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	502,294
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	472,404
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	161,063
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	1,085,783
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	1,369
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	352,408
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	56,262
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	1,750,783
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	219,717
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	81,521
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	0	229,063
OPTIONS INFLATION	072004NW0	INFLATION SEC	USD	0	0	131,614
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	11,074,781
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	2,114,810
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	57,936,817
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	4,236,352
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	22,126,762
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	27,637,668
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	43,952,274
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	11,608,137
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	23,032,005
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	24,464,805
CREDIT ARBITRAGE	072004ZC1	BOND CR ARB CREDIT	USD	0	0	13,315,675
ABS DERIVATIVES	077000982	CBO TRADING ITS AC	USD	0	0	9,499,026
ABS DERIVATIVES	077000982	CBO TRADING ITS AC	USD	0	0	5,369,044
HG EX-JAPAN	077005403	SCT CONVERTIBLE AS	USD	0	0	6,030,694
AGENCY CALLABLE	073002602	AGENCY CALLABLE ST	USD	0	0	154,022

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HY PROP CDO US	077005486	SECONDARY CDO EMG	USD	0	0	4,772,960
HY PROP DISTRESSED EUROPE	072004T38	HY PROP TRADING	USD	0	0	4,213,896
GOVERNMENTS ASIA-NON YEN	0710079X8	AREURGOV	USD	0	0	17,474,481
GOVERNMENTS ASIA-NON YEN	0770038K0	UST_EURO MKT	USD	0	0	127,991,840
GOVERNMENTS ASIA-NON YEN	0770038K0	UST_EURO MKT	USD	0	0	78,689,930
HG EX-JAPAN	078007077	LBCCA STF CHINA	USD	0	0	335,250
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	260,718
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	1,670,530
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	3,512,297
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	124,491
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	9,831
HY FLOW	078007630	DISTRESSED ASIA187	USD	0	0	231,185
GLOBAL OPPORTUNITIES-ASIA	077003788	VOL TRAD-NEW ISS	USD	0	0	2,028,435
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	864,485
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	24,104,230
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	2,028,435
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	1,491,521
CONVERT ARB	071000MQ3	CONVERTIBLES	USD	0	0	19,898,614
CONVERT ARB	071000MQ3	CONVERTIBLES	USD	0	0	26,965,258
CMBS-ASIA	077008175	PTG CMBS (NCF)	USD	0	0	4,688,516
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	0	1,225,760
FID DERIVS ASIA	072006NB1	464_BOND DERIV	USD	0	0	130,032,641
GOVERNMENTS ASIA-YEN	077004018	146 GOV_PROP2	USD	0	0	208,695,537
GOVERNMENTS ASIA-YEN	077004083	151 GOV_LONG2	USD	0	0	262,178,851
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	0	4,642,822,850
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	-1,204,143	0
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	1,839,392	0
PRIN. TRAN.-EUROPE	071003784	PTG EQUITY NO2	EUR	0	581,870	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	1,643,525	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	-1,381,848	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	1,023,833	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	EUR	0	905,697	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	GBP	0	-1,076,626	0
CMBS-EUROPE	074000704	LOAN TRADING	EUR	0	-28,845	0
CMBS-EUROPE	074001462	CMBS SECONDARY	EUR	0	-84,006	0
PRIN. TRAN.-EUROPE	076002KK2		EUR	0	25,440,721	0
PRIN. TRAN.-EUROPE	072004724	PCML TRADING	GBP	0	-2,689,688	0
PRIN. TRAN.-EUROPE	074004045	MBS-PRIN TX EQUITY	EUR	0	-2,601,220	0
CMBS-EUROPE	076001494	RUBY FINANCE STAR	EUR	0	-34,176	0
STRUCTURED TRANS AMER	076000835	NOTES PAY/REC	USD	0	-89	0
YE PROJECTS	072009046	BPP BALLYBUNION	USD	0	-827,488	0
YE PROJECTS	072000961	BIL BALLYBUNION	USD	0	-6,923,014	0
YE PROJECTS	07300BFT9	BPM IIB	USD	0	-212	0
YE PROJECTS	07300BFZ5	BPM IIF	USD	0	-2,833,530,000	0
YE PROJECTS	077009397	HSBC BA TRADE	USD	0	-14,804,761	0
CMBS-EUROPE	072009038	FR/FL RUBY FINANCE	EUR	0	-4,143,777	0
PRIN. TRAN.-EUROPE	071004568	TP JERSEY DUMMY EQ	GBP	0	-20,376,416	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	170,826,123	0
FUNDS JV TRADING	073001091	FUND DERIV JV CASH	USD	0	667,890,631	0

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PRTFLIO-FACLITATION NON-J	07200CPB6	GPT NONYEN- AMER	USD	0	0	0
PRTFLIO-FACLITATION NON-J	07200CPB6	GPT NONYEN- AMER	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	0730048D8	RISKARBASIA LBI	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	0730048D8	RISKARBASIA LBI	USD	0	0	0
ASIAN CASH SALES NON JAPAN	077006203	HK STOCKS ERROR ACCOUNT	USD	0	0	0
ASIAN CASH SALES NON JAPAN	077006203	HK STOCKS ERROR ACCOUNT	USD	0	0	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	0
HG CREDIT VOLATILITY EUR	0780011V6	FORD LBSF EQUITY	USD	0	0	0
HG CREDIT VOLATILITY EUR	0780011V6	FORD LBSF EQUITY	USD	0	0	0
OPTIONS EXOTIC	074007352	OPTIONS 25	USD	0	0	0
OPTIONS EXOTIC	074007352	OPTIONS 25	USD	0	0	0
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	0
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	0
HY BONDS EUR	0720019N2	43644ZER_HYBONDSIT	USD	0	0	0
HY BONDS EUR	0720019N2	43644ZER_HYBONDSIT	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	077002087	LBF RYDEX	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	077002087	LBF RYDEX	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	0710009Z8	H-HKS	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	0710009Z8	H-HKS	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	077008878	JV BELGIUM/61-INV	USD	0	0	0
YIELD ENHAN EQ FIN EUROPE	077008878	JV BELGIUM/61-INV	USD	0	0	0
EMG STRUCTURED EUROPE	0760062Z7	L-SAFLBF	USD	0	0	0
EMG STRUCTURED EUROPE	0760062Z7	L-SAFLBF	USD	0	0	0
FUND DERIVATIVES	073004053	GAIM1311	USD	0	0	0
FUND DERIVATIVES	073004053	GAIM1311	USD	0	0	0
FUNDS SPVS	0710007J6	LGDF2245-61	USD	0	0	0
FUNDS SPVS	0710007J6	LGDF2245-61	USD	0	0	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	0
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	0
STRUCTURED RISK	072002850	VOL DK IND HDGE	USD	0	0	0
STRUCTURED RISK	072002850	VOL DK IND HDGE	USD	0	0	0
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	0
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	0
WARRANTS NON-JAPAN ASIA	071000P98	H-KTT	USD	0	0	0
WARRANTS NON-JAPAN ASIA	071000P98	H-KTT	USD	0	0	0
OTHER/JV BOOKS	071000Q97	L-EXALBF	USD	0	0	0
OTHER/JV BOOKS	071000Q97	L-EXALBF	USD	0	0	0
ABS-NEW ISSUE-ASIA	071003362	MBS(TOKYO ONE)	USD	0	0	0
ABS-NEW ISSUE-ASIA	071003362	MBS(TOKYO ONE)	USD	0	0	0
GOVERNMENTS ASIA-YEN	071003313	177 GOV_PROP1	USD	0	0	0
GOVERNMENTS ASIA-YEN	071003313	177 GOV_PROP1	USD	0	0	0
HG JAPAN	073003774	190 - LBJ SCT JAPAN2	USD	0	0	0
HG JAPAN	073003774	190 - LBJ SCT JAPAN2	USD	0	0	0
FID DERIVS ASIA	073003477	LBJ YENLONG	USD	0	0	0
FID DERIVS ASIA	073003477	LBJ YENLONG	USD	0	0	0
SYN PRIME BROKER ASIA	0710000Q7	SPB CHINA ZERO STR	USD	0	0	0

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SYN PRIME BROKER ASIA	0710000Q7	SPB CHINA ZERO STR	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	072004V68	SPECIAL SITUATIONS	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	072004V68	SPECIAL SITUATIONS	USD	0	0	0
EMG LM EUROPE	0710015D9	BONDS SOUTH AFRICA	USD	0	0	0
EMG LM EUROPE	0710015D9	BONDS SOUTH AFRICA	USD	0	0	0
EMG EUROPE	076008473	LBIE EMG MTS WS BK	USD	0	0	0
EMG EUROPE	076008473	LBIE EMG MTS WS BK	USD	0	0	0
GILTS	073002669	GILT MARKET MAKING	USD	0	0	0
GILTS	073002669	GILT MARKET MAKING	USD	0	0	0
MATCH BOOK TRADING EUROPE	076005446	CFU CASH BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	076005446	CFU CASH BOOK	USD	0	0	0
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	0
EURO GOVTS	0710021Y5	GC PERIPHERALS	USD	0	0	0
PORT EUR FACILITATION WOR	071002CW7	GUARENTEED VWAP	USD	0	0	0
PORT EUR FACILITATION WOR	071002CW7	GUARENTEED VWAP	USD	0	0	0
PORT EUR PROP TRADING	071001499	INDEX CHANGES 3	USD	0	0	0
PORT EUR PROP TRADING	071001499	INDEX CHANGES 3	USD	0	0	0
CONVERTIBLES SE ASIA	076004225	CVT FRONT HK	USD	0	0	0
CONVERTIBLES SE ASIA	076004225	CVT FRONT HK	USD	0	0	0
HG SHORT TERM CREDIT EUR	071004824	US CP	USD	0	0	0
HG SHORT TERM CREDIT EUR	071004824	US CP	USD	0	0	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	0	0
TELECOM	071005623	TELCOS FRONT	USD	0	0	0
TELECOM	071005623	TELCOS FRONT	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	071005904	DELTA 1 SYNTHETIC	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	071005904	DELTA 1 SYNTHETIC	USD	0	0	0
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	0
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	0
HG EX-JAPAN	076009000	LBIE WAREHOUSE	USD	0	0	0
HG EX-JAPAN	076009000	LBIE WAREHOUSE	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	076009315	H-LBIE STOCK BOOK	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	076009315	H-LBIE STOCK BOOK	USD	0	0	0
YE EUR-TENDER & SCRIP ARB	078000858	LBIE SCRIPS	USD	0	0	0
YE EUR-TENDER & SCRIP ARB	078000858	LBIE SCRIPS	USD	0	0	0
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	0
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	0
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	0
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	0
FINANCIALS	071002711	FINANCIALS FRONT	USD	0	0	0
FINANCIALS	071002711	FINANCIALS FRONT	USD	0	0	0
CDO SECONDARY EUR	072007974	CDO SEC BONDS	USD	0	0	0
CDO SECONDARY EUR	072007974	CDO SEC BONDS	USD	0	0	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	0	0
PORT EUR ELECTRONIC	0710022K4	PEREGRINE NETTING	USD	0	0	0
PORT EUR ELECTRONIC	0710022K4	PEREGRINE NETTING	USD	0	0	0
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	0
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	0

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CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	0
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045S9	PRE EVENT	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	0720045S9	PRE EVENT	USD	0	0	0
CONSUMERS	071002FF1	CONSUMER POD FRAN	USD	0	0	0
CONSUMERS	071002FF1	CONSUMER POD FRAN	USD	0	0	0
EQ STRAT EUR ADMIN	071002NP0	CONSUMER	USD	0	0	0
EQ STRAT EUR ADMIN	071002NP0	CONSUMER	USD	0	0	0
PORT EUR RISK PRINCIPAL	0720044C5	REVERSION 3	USD	0	0	0
PORT EUR RISK PRINCIPAL	0720044C5	REVERSION 3	USD	0	0	0
OILSAND MINING	071002KT5	ENERY POD 1	USD	0	0	0
OILSAND MINING	071002KT5	ENERY POD 1	USD	0	0	0
CHEMICALS	073000044	CHEMICALS AUTOTRAD	USD	0	0	0
CHEMICALS	073000044	CHEMICALS AUTOTRAD	USD	0	0	0
PORT EUR TRANSITION MGMT	072004GP3	TRANSITION MGT EUR	USD	0	0	0
PORT EUR TRANSITION MGMT	072004GP3	TRANSITION MGT EUR	USD	0	0	0
REAL ESTATE	0710019J2	PROPERTY WASH BOOK	USD	0	0	0
REAL ESTATE	0710019J2	PROPERTY WASH BOOK	USD	0	0	0
STAT ARB SYNTHETICS ASIA	0710021W9	TEWKS TWDLPS	USD	0	0	0
STAT ARB SYNTHETICS ASIA	0710021W9	TEWKS TWDLPS	USD	0	0	0
EUR CASH SETINA	072009905	TECH INDICATORS	USD	0	0	0
EUR CASH SETINA	072009905	TECH INDICATORS	USD	0	0	0
EQTY STRAT EUR VOL ARB	071002X87	VOL STRAT EUCLID	USD	0	0	0
EQTY STRAT EUR VOL ARB	071002X87	VOL STRAT EUCLID	USD	0	0	0
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	0
HY FLOW	0770039V5	HY_FLOW_HK	USD	0	0	0
NEW ISSUE-ASIA	0710079Z3	SYNDICATE - LBCCA	USD	0	0	0
NEW ISSUE-ASIA	0710079Z3	SYNDICATE - LBCCA	USD	0	0	0
YE PROJECTS	07400C005	ITALIAN REPO TRADE	USD	0	0	0
YE PROJECTS	07400C005	ITALIAN REPO TRADE	USD	0	0	0
INSTITUTIONAL FIN ASIA	0730000R3	MC JPY LONG	USD	0	0	0
INSTITUTIONAL FIN ASIA	0730000R3	MC JPY LONG	USD	0	0	0
PROP VOL JAPAN	073007221	T-CV7 STOCK ACCOUN	USD	0	0	0
PROP VOL JAPAN	073007221	T-CV7 STOCK ACCOUN	USD	0	0	0
PORTFOLIO PROP JAPAN	071009161	JR13-CASH	USD	0	0	0
PORTFOLIO PROP JAPAN	071009161	JR13-CASH	USD	0	0	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	-587,791	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	9,836,865	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	4,453,225	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	GBP	0	24,848,287	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	11,328,897	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	GBP	0	520,172,344	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	178,768,313	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	-932,618	0
EQUITIES STRATEGIES-NON JAPAN	0710079L4	T-C32	USD	0	17,396,512	0
GCS CORPORATE REPO	076000769	LCPI TRAD BOOK	USD	0	-397,447,215	0
GCS CORPORATE REPO	073000523	CORP DEBT MBOOK BS	USD	0	0	0
GCS CORPORATE REPO	073001125	USD MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0

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MATCH BOOK TRADING EUROPE	073000754	ESP MATCHED BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000762	FRF MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001067	GBP MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001133	AVAIALBLE MATCHEDD	USD	0	0	0
MATCH BOOK TRADING EUROPE	073001166	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001165	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	074001165	ITL MATCHED	USD	0	0	0
MATCH BOOK TRADING EUROPE	077007706	LB 1 TRADING BOOK	USD	0	-4,014,618	0
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	USD	0	38,991,000	0
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	USD	0	-38,991,000	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	EUR	0	1,159,680,866	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	GBP	0	363,241,318	0
HG FIRM RELAT LOANS AMER	AEGIS458170	Aegis Finance LLC/458170	USD	0	19,568,686	0
HG FIRM RELATIONSHIP LOANS	AEGIS469740	Aegis Finance LLC/469740	USD	0	-58,706,057	0
HG FRL-AMERICAS	AEGIS768170	Aegis Finance LLC/768170	USD	0	39,137,371	0
PRIN. TRAN.-ASIA	PTG-T200200	PTG - Tokyo/200200	USD	0	0	0
PRIN. TRAN.-ASIA	PTG-T200200	PTG - Tokyo/200200	USD	0	0	0
PRIN. TRAN.-ASIA	PTGTH468880	PTG - Thailand/468880	USD	0	0	0
PRIN. TRAN.-ASIA	PTGTH468880	PTG - Thailand/468880	USD	0	0	0
PRIN. TRAN.-ASIA	KRW 286930	Korean Borrowers/286930	USD	0	0	0
PRIN. TRAN.-ASIA	KRW 286930	Korean Borrowers/286930	USD	0	0	0
HY LOANS SYND US	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	USD	0	-103,402,061	0
HY LOANS SYND US	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	USD	0	-843,371,821	0
HY LOANS SYND US	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	USD	0	-1,383,918,293	0
LF LOANS	SYND 411690		USD	0	196,791,193	0
LF LOANS	SYND 411690		USD	0	843,371,821	0
LF LOANS	SYND 411690		USD	0	1,935,320,637	0
HY LOANS SYND US	JSTBL425400	JSTBL (Jim Seery Alex Strombe	USD	0	-50,324,614	0
HY LOANS SYND US	JSTBL425400	JSTBL (Jim Seery Alex Strombe	USD	0	-427,064,844	0
HY LOANS SYND US	JSLBB561510	James Serry Alex Stromberg M	USD	0	-124,337,500	0
HY LOANS SYND US	JSSYB428090	JSSYB (J. SERRY/A. STROMBERG/M	USD	0	-43,064,518	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	GBP	0	281,915,564	0
DISTRESSED & LEV EQ	RTHOM520900	RTHOM (Richard Thoms)/520900	USD	0	-16,866,806	0
CMBS-EUROPE	RSNR 408240	Real Estate Senior Ln/408240	EUR	0	-566,060	0
PRIN. TRAN.-EUROPE	RSLN 291500	RE SH loan note/291500	GBP	0	-4,055,016	0
PRIN. TRAN.-EUROPE	RMEZ 253780		GBP	0	-1,639,011	0
PRIN. TRAN.-EUROPE	RMEZ 258340	Real Estate Mezz loan/258340	EUR	0	-7,804,053	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	EUR	0	-1,080,921	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	SEK	0	-256,187	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	EUR	0	4,150,029	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	USD	0	-8,000,000	0
CMBS-EUROPE	RSNR 415220	Real Estate Senior Ln/415220	GBP	0	-445,990	0
PRIN. TRAN.-EUROPE	RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-4,597,641	0
PRIN. TRAN.-EUROPE	RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-713,712	0
PRIN. FINANCE-EUROPE	CASA 498050	CASA/498050	USD	0	-53,775,738	0
COUPON TRADING	G16G	ODD LOT GOVT TRD	USD	0	13,867,942	
PRIME-AMERICAS	GM4N	ORIGINATION SECURITIES	USD	0	136,411,702	
SHORT TERM US TREASURIES	G4TD	BORROWS VS CASH	USD	0	0	0
INSTITUTIONAL FIN AMERICA	PDDE	BGI EQUITY TRI-PARTY PROGRAM	USD	0	0	0

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M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
US SWAPS	6AQB	USD RATE LOCK	USD	0	4,479,232	0
NON-PRIME-AMERICAS	WA78	SUBPRIME ALS WHOLE LOANS	USD	0	3,925,610	0
NON-PRIME-AMERICAS	WA94	SUBPRIME RMS WHOLE LOANS	USD	0	24,488,150	0
NON-PRIME-AMERICAS	WAEA	SUBPRIME WHOLE LOANS	USD	0	31,905,272	0
NON-PRIME-AMERICAS	WAEX	SUBPRIME WHOLE LOANS - CAPTIVE	USD	0	63,163,658	0
NON-PRIME-AMERICAS	WM9S	MLN SUB-PRIME 1ST-LIEN	USD	0	42,020,631	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	USD	0	0	0
M/B SPECIALS	G4SK	SPECIALS - AGENCIES - RR	USD	0	0	0
M/B SPECIALS	GD6L	SPECIALS G/C	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
MUNIS DERIVATIVES	G4ZN	GIC-MEMPHIS CITY CENTER-RR	USD	0	0	0
FINANCIAL ENG.-AMERICAS	GAAP	FINANCIAL ENGINEERING TAX DEAL	USD	0	0	0
ABS-SECONDARY-AMERICAS	G137	FIXED RATE REAL ESTATE ABS	USD	0	0	0
CDO SCT US	G18K	LD BOND OPTIONS	USD	0	0	0
HG FLOW TRADING US	6A3S	SCT-INDUSTRIAL 4	USD	0	0	0
M/B SPECIALS	G4ZI	BORROW VS CASH	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
NON RESIDENTIAL TRADING	WMK0	CAPITAL CROSSING	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
M/B MORTGAGES	G422	MBS MD - RR	USD	0	0	0
PRIN. TRAN.-AMERICAS	UP3F		USD	0	7,740,000	0
PRIN. TRAN.-AMERICAS	UP3F		USD	0	5,100,000	0
M/B SPECIALS	G274	SPECIALS - TERM - RE	USD	0	0	0
PRIME-AMERICAS	G12G	WHOLE LOAN CMO'S	USD	0	0	0
HG FLOW TRADING US	G1NE	WILLIAM FENWICK	USD	0	0	0
STRATEGIC CLIENT SVCS AMER	GAT3	INTL BANK FOR RECONST & DEVELO	USD	0	0	0
CMBS INVESTMNT GRD-AMERICA	GAE2	COMMERCIALS	USD	0	0	0
PASSTHRU JV	GMX9	PASS-THRU	USD	0	0	0
PRINCIPAL FIN-BROWNBACK	G17M	RUSS BROWNBACK	USD	0	0	0
RATES PROP AMER	G1TW	US CASH	USD	0	-205,093,750	0
RATES PROP AMER	G1TW	US CASH	USD	0	-1,984,503,980	0
PRINCIPAL STRATEGIES	G1W7	PRINCIPAL STRATEGIES MTS	USD	0	0	0
ASSET MGMT CORPORATE	GABJ	NEUBERGER ALLOCATIONS	USD	0	0	0

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PRIME-AMERICAS	G1FA	AGENCY ARMS TRDG - INV	USD	0	-32,493,722	0
PRIME-AMERICAS	G1FB	GNMA ARMS - INV	USD	0	1,004,779	0
AGENCY REMICS/STRIPS-AMER	GAC8	CMO COLLAT	USD	0	-195,934,554	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-369,011,769	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-50,205,976	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-5,022,696	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	225,232	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-17,712,256	0
PRIME-AMERICAS	G1FA	AGENCY ARMS TRDG - INV	USD	0	-8,582,335	0
AGENCY REMICS/STRIPS-AMER	GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-3,466,433	0
AGENCY REMICS/STRIPS-AMER	GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-50,452,662	0
SINGLE STOCK - STR	61FD	N-DPA MTS ACCOUNT	USD	0	-746,311,332	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0
OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
HG FIRM RELATIONSHIP LOANS	GAND	EASTMAN CHEMICAL-UST HEDGE	USD	0	-3,954,947	0
HG FIRM RELATIONSHIP LOANS	GANJ	SUNOCO-UST HEDGE	USD	0	-1,876,065	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	730,996	0
HG YANKEE CREDIT TRADING US	GM5T	MALAYCCR	USD	0	2,079,768	0
HY BONDS US	GM14	MOGAVERO HEALTHCARE	USD	0	5,836,674	0
HG ESOTERIC US	GM2U	ESOTERIC EMG MTS	USD	0	322,408	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
HG SHORT TERM CREDIT US	G1M3	COMMERCIAL PAPER (ASSET BACKED	USD	0	-1,572,000,000	0
AGENCIES	G16D	TREASURY CASH	USD	0	0	295,184,498
AGENCIES	G17L	AGENCIES	USD	0	0	242,877,704
AGENCIES	G17L	AGENCIES	USD	0	0	480,547,225
AGENCIES	G17L	AGENCIES	USD	0	0	366,248,851
AGENCIES	GM4B	FHLB 5.375% 8/19/11 3133XGEQ3	USD	0	0	99,105,699
AGENCIES	GMGQ	AGY INDEX	USD	0	0	97,278,663
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	52,206,800
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	314,365,046
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	667,273,012
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	584,161,447
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	114,365,694
SPECIAL OPPORTUNITIES GP	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	USD	0	699,788	0
PRIN FINANCE RESIDENTIAL	C4XI	SECURITY NATIONAL	USD	0	171,419,066	0
PRIN FINANCE RESIDENTIAL	CPU1	SECURITY NATIONAL (ESOTERIC)	USD	0	10,072,319	0
PRIN FINANCE RESIDENTIAL	WDDQ	C-BASS FINANCING	USD	0	119,941,781	0
PRIN FINANCE RESIDENTIAL	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	USD	0	413,692	0
PRIN FINANCE RESIDENTIAL	WDRE	AEGIS 2005-3 ADVANCE LINE	USD	0	4,598,139	0
PRIN FINANCE RESIDENTIAL	WDVH	SECURITY NATIONAL SERV ADV FAC	USD	0	24,628,574	0
PRIN FINANCE RESIDENTIAL	WP80	SUBPRIME SECONDARY	USD	0	672,616,728	0
M/B SPECIALS	G155	US TREASURIES	USD	0	0	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
DISTRESSED & LEV EQ	GALQ	DALEV MTS ACCOUNT	USD	0	-1,541,365	0

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OTHER AMERICAS	C1HD	LCPI BANKHAUS C/P	USD	0	-2,000,000,000	0
STRUCTURED TRANS AMER	OA3Y	STRUCTURED TRANS LB1 GROUP INV	USD	0	-1,000,000	0
FINANCIAL ENG.-AMERICAS	PT1TA	X	USD	0	-58,647,624	0
OPTIONS PROP	6AMB	110 ITS	USD	0	0	53,863,568
OPTIONS VANILLA	6AHB	INFLATION INDEX BOND-COLOMBI	USD	0	0	96,686,283
OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	259,172,123
OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	1,034,360,437
SHORT TERM US TREASURIES	G4TD	BORROWS VS CASH	USD	0	0	0
SHORT TERM AGENCIES	GPYZ	AGENCY BORROW TO MATURITY	USD	0	0	0
RATES PROP AMER	G4T7	TREASURY/PROPRIETARY	USD	0	0	0
MUNIS DERIVATIVES	5AZM		USD	0	2,987,000	0
MUNIS DERIVATIVES	5AZM		USD	0	24,693,000	0
M/B SPECIALS	G490	BORROWS VS CASH	USD	0	0	0
M/B SPECIALS	G490	BORROWS VS CASH	USD	0	0	0
M/B SPECIALS	G4P0	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4P0	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4V0	BORROW VS CASH OFF THE RUN	USD	0	0	0
M/B SPECIALS	G4V0	BORROW VS CASH OFF THE RUN	USD	0	0	0
M/B SPECIALS	G4ZI	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4ZI	BORROW VS CASH	USD	0	0	0
M/B MORTGAGES	GDXZ	MBS BORROW / LEND	USD	0	0	0
M/B MORTGAGES	GDXZ	MBS BORROW / LEND	USD	0	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	0	-63,904,748	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	8,175,490	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,648,933	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	0	-2,116	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,465,600	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	23,444,541	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	686,592	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	802,643	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,374,351	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	3,332,160	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,340,211	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	796,855	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	864,709	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	854,442	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,628,227	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	11,335,199	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,710,778	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	929,596	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,587,414	0	0
M/B SPECIALS	G490	BORROWS VS CASH	USD	0	0	0
M/B SPECIALS	G4P0	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4V0	BORROW VS CASH OFF THE RUN	USD	0	0	0
M/B SPECIALS	G4ZI	BORROW VS CASH	USD	0	0	0
M/B MORTGAGES	GDXZ	MBS BORROW / LEND	USD	0	0	0
SHORT TERM US TREASURIES	G173	LONG T-BILLS	USD	0	-980,132	0
SHORT TERM US TREASURIES	GACD	OFF THE RUN 2'S	USD	0	-195,046,202	0
M/B SPECIALS	G155	US TREASURIES	USD	0	-586,265,419	0

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PRIME-AMERICAS	G1F9	ARMS TRADING	USD	0	-22,190,572	0
HOUSE	G1DH	US CASH	USD	0	-500,506,375	0
AGENCY CALLABLE	G10F	AGENCY CALLABLE STRUCTURED	USD	0	-2,096,558	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	USD	0	-22,214,894	0
AGENCY CALLABLE	GMU1	AGENCY CALLABLE STRUCTURED	USD	0	-24,890,000	0
AGENCY CALLABLE	GMU1	AGENCY CALLABLE STRUCTURED	USD	0	-9,681,222	0
AGENCY CALLABLE	GMU1	AGENCY CALLABLE STRUCTURED	USD	0	-6,356,884	0
CDO PRIMARY MANAGED US	GMRY	CBO WAREHOUSE-DBZ	USD	0	-5,254,333	0
PRIME-AMERICAS	4ADB	NP FHA/VA WL'S	USD	0	-703,164	0
PRIN. TRAN.-AMERICAS	IM3L	PRINCIPAL TRANSACTION GROUP	USD	0	-1,247,643	0
CMBS-AMERICAS	41JD	FLOATING RATE BANKING	USD	0	-12,780,902	0
CMBS-AMERICAS	41U1	PRINCIPAL FLOATING RATE LOANS	USD	0	-23,604,131	0
NON-PRIME-AMERICAS	WAEX	SUBPRIME WHOLE LOANS - CAPTIVE	USD	0	-9,800,000	0
NON-PRIME-AMERICAS	WM1A	REVERSE MORTGAGES	USD	0	-81,527,225	0
CMBS-AMERICAS	W1VB	FIXED RATE UNRATED B NOTES	USD	0	-477,500	0
CMBS-AMERICAS	WAB6	FIXED RATE B S LARGE LOANS	USD	0	-36,959,850	0
CMBS-AMERICAS	WADY	COHEN'S WHOLE LOANS	USD	0	-300,730,995	0
CMBS-AMERICAS	WAKJ	LARGE LOAN RATE LOCKS	USD	0	-1,400,000,000	0
PRIME-AMERICAS	W1JO	WHOLE LOANS	USD	0	-39,020,310	0
NON RESIDENTIAL TRADING	WAZE	CAMPUS DOOR	USD	0	-1	0
TRAD PRIME BROKER AMERICA	GFSADJ77831		USD	0	0	0
NON RESIDENTIAL TRADING	&DGUDW		USD	0	-13,340,140	0
NON RESIDENTIAL TRADING	&DGUDW		USD	0	341,789,219	0
PRIME-AMERICAS	&DGUBH		USD	0	82,546,982	0
PRIME-AMERICAS	&DGUBH		USD	0	6,630,320,166	0
NON-PRIME-AMERICAS	&DGUMM		USD	0	-3,206,562	0
NON-PRIME-AMERICAS	&DGUMM		USD	0	1,097,567,232	0
NON-PRIME-AMERICAS	&DGUMMRM		USD	0	69,497,718	0
NON-PRIME-AMERICAS	&DGUMMRM		USD	0	598,189,664	0
NON-PRIME-AMERICAS	&DGUMMSECONDS		USD	0	22,316,090	0
NON-PRIME-AMERICAS	&DGUMMSECONDS		USD	0	1,768,826,324	0
NON-PRIME-AMERICAS	&DGUMZ		USD	0	-9,230,482	0
NON-PRIME-AMERICAS	&DGUMZ		USD	0	196,777,852	0
HOUSE-RISK	&LBBREC1		USD	0	81,020,695	0
UNASSIGNED	&AT1		USD	0	0	0
CDO PRIMARY MANAGED US	&ALL		USD	0	2,044,649	0
ABS DERIVATIVES	&GMJB		USD	0	5,769,236	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955		USD	0	3,752,942	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	755,899	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	-3,939	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	653,039	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	-18,257	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	977,037	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	-15,413	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	680,946	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	-10,762	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	710,937	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	-3,733	0
ASSET MGT SEED AMERICAS	LBAIMMTM		USD	0	1,129,521	0

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ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	5,519	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	50,231,555	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	1,485,829	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	28,339,693	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-978,756	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	24,615,747	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-1,271,093	0
DIRECT PRINCIPAL INVESTMENTS A	H2CREDIT	USD	0	6,329,449	0
DIRECT PRINCIPAL INVESTMENTS A	H2CREDIT	USD	0	5,775	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	9,943,405	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-26,896	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	48,402,467	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	2,849,228	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	9,920,143	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	98,615	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	38,776	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	-1,423	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	10,893,517	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	-61,003	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	543,004	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	5,035	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	55,013	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-1,007	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	53,079	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-933	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	27,707,927	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	244,685	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	110,090,467	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	-1,750,438	0
DIRECT PRINCIPAL INVESTMENTS A	SKYBRIDGE	USD	0	10,015,952	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	579,178	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-21,752	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	61,523	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-2,395	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	6,046,976	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-225,273	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	52,601	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-1,181	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	10,448,794	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	-225,659	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	73,244,431	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	-324,539	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	26,845,849	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	-5,987,891	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	23,838,854	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	-5,782,377	0
ASSET MGT SEED AMERICAS	CREDITARB	USD	0	24,895,033	0
ASSET MGT SEED AMERICAS	CREDITARB	USD	0	154,256	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	63,733,124	0

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ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	-63,733,124	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	65,747,586	0
ASSET MGT SEED AMERICAS	NBTECHMTM	USD	0	66,444,522	0
QUANT AMERICAS	GLOMACMTM	USD	0	652,685	0
QUANT AMERICAS	GLOMACMTM	USD	0	16,628	0
QUANT AMERICAS	GLOMACMTM	USD	0	30,477,985	0
QUANT AMERICAS	GLOMACMTM	USD	0	695,507	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	10,000,000	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	136,862	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
SYN PRIME BROKER AMER	SWAPRV	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
M/B MORTGAGES	IBCAMORT	USD	0	0	0
FID CORP AMER	&15C	USD	0	0	0
FUNDS JV TRADING	GFS20193FDJV	USD	93,277,721	0	0
FUNDS JV TRADING	GFS20193FDJV	USD	0	-304,662,440	0
FUNDS	GFSEUR61FUNDJV	USD	-93,277,721	0	0
FUNDS	GFSEUR61FUNDJV	USD	0	304,662,440	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
ALTERNATIVES ADMIN/OTHER AMER	NBSEEDALT	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&AQUILINE	USD	0	6,108,150	0
BNC	&BNC	USD	0	32,341,062	0
BNC	&BNC	USD	0	0	0
BNC	&BNC	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0

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FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
MORTGAGE TRADING ASIA	MTLBJ	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
GOVERNMENTS ASIA-YEN	GOVJV	USD	0	0	0
FID DERIVS ASIA	BNDOPTJGB	USD	0	0	0
STAT ARB FINCG ASIA	EQFINLBIEAS	USD	0	0	0
TRAD PRIME BROKER ASIA	PBLDNJPY	USD	0	0	0
INSTITUTIONAL FIN ASIA	GFSADJ24385	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	500,000,000	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	1,017,047,746	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	96,609	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	117,877	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	29,919,836	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	3,544	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,116,451	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	6,519,488	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,466,380	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	6,679,034	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	45,626,085	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	39,686,105	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	15,846	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	51,800,451	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	29,539	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	99,546,809	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	-3,217,331	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	13,426	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	2,446,504	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	559	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	144	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	9,434	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	45,870	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	17,513	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	400,475	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	5,190	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	33,249	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	2,526	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	23,149,630	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	18,708,595	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	540,387	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	4,851,032	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	205,591	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	2,936	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	55,026	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	4,259,906	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	8	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	3,279,890	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	9	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	5,667	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	6,912	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	2,638	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	301	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	2	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	-1,025,551	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	-829,878	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	-3,028,587	0	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	0	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-193,220	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-235,753	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-54,708,958	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-7,088	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-2	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-2,232,902	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-13,038,976	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-2,932,759	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-84,032,770	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-79,372,210	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-31,694	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-103,600,900	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-59,078	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-199,093,619	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	6,434,662	0	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-26,851	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-4,893,007	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-1,118	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-288	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-18,868	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-91,740	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-35,026	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-800,950	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-10,380	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-66,497	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-5,052	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-46,299,258	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-37,417,193	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-1,080,773	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-9,702,065	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-411,182	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-5,871	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-110,052	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-8,519,812	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-15	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-6,559,780	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-17	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-11,332	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-13,825	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-5,275	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-601	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	0	-4	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	2,051,102	0	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	1,659,755	0	0
CDO BESPOKE CORRELATION EUR	GFS29729CDOJV	USD	6,057,174	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	96,609	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	117,877	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	29,919,836	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	3,544	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	1	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	1,116,451	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	6,519,488	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	1,466,380	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	6,679,034	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	45,626,085	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	39,686,105	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	15,846	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	51,800,451	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	29,539	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	99,546,809	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	-3,217,331	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	13,426	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	2,446,504	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	559	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	144	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	9,434	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	45,870	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	17,513	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	400,475	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	5,190	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	33,249	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	2,526	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	23,149,630	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	18,708,595	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	540,387	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	4,851,032	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	205,591	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	2,936	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	55,026	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	4,259,906	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	8	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	3,279,890	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	9	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	5,667	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	6,912	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	2,638	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	301	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	2	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	-1,025,551	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	-829,878	0	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	-3,028,587	0	0
CDO BESPOKE CORRELATION EUR	GFS26510CDOJV	USD	0	-5,130,715	0
CDO BESPOKE CORRELATION EUR	GFS26510CDOJV	USD	0	-13,358,069	0
CDO BESPOKE CORRELATION EUR	GFS26510CDOJV	USD	0	-7,219,406	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
PB CLEARING AMER	&PBC	USD	0	0	0
OTHER FLOW VOL AMERICA	GFSADJ23152NO	USD	0	0	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	0	0
EXCHANGE TRADED FUNDS	GFSADJ25038	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
TELECOM/MEDIA	GFSADJ27643	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&AMP	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
OTHER CONVERTS AMERICAS	GFSADJ77001	USD	0	0	0
PROGRAM TRADING AMERICAS	GFSADJ77411	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ24084	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
LIQUIDITY	CORPCASH	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
FID CORP ASIA	GFSADJ05282	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	&I88	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-7,316,890,260	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-15,069,883	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	3,611,560,934	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	14,784,497	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	3,407,640,153	0
HOUSE-ADMIN	IBCACOHANE	USD	0	0	0
HOUSE-ADMIN	IBCACOHANE	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	0	0
CAMPUS DOOR	&CDSFOP	USD	0	0	0
STAT ARB FINCG AMER	GFSADJ47612	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	CORPCASH2	USD	0	0	0
ADVISORY AMERICAS	&COHANEIBD	USD	0	0	0
ADVISORY AMERICAS	&COHANEIBD	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
FACILITATION	GFSEUR183CNV	USD	0	0	0
FACILITATION	GFSEUR183CNV	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	2,902,600	0
DOM CORP INVEST	&Z32	USD	0	-1,078,722	0
DOM CORP INVEST	&Z32	USD	0	-9,926,297	0
DOM CORP INVEST	&Z32	USD	0	8,364,754	0
DOM CORP INVEST	&Z32	USD	0	20,245,515	0
DOM CORP INVEST	&Z32	USD	0	98,395,428	0
DOM CORP INVEST	&Z32	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	586,302,263	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	-4,040,830,000	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	4,040,830,000	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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HEALTHCARE	SYHLC	USD	0	0	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	84,523,375	0
BASIC MATERIALS	LSYOIL	USD	0	131,864,863	0
OTHER	GFSADJ78501	USD	0	25,154,944	0
PRIN. TRAN.-AMERICAS	&AGK	USD	0	1,130,000	0
PRIN. TRAN.-AMERICAS	&MERDN	USD	0	2,078,260,000	0
CMBS-AMERICAS	&REITSC	USD	0	2,064,760,000	0
FX-OPTIONS AMERICAS	&C05	USD	0	681,232,155	0
FX-FORWARD AMERICAS	&IZZO	USD	0	490,256,724	0
FX-FORWARD AMERICAS	&IZZO	USD	0	318,254,082	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	306,813,910	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
MUNI CORPORATE	&STAPLETON	USD	0	1,200,000,000	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	617,015	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	29,540,584	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	-22,421,526	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	6,675,722	0
SYN PRIME BROKER ASIA	GFSADJ46663	USD	0	258,656	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	1,819,308	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	614	0
SYN PRIME BROKER ASIA	GFSADJ42196	USD	0	204,434	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	0	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	0	14,985,430	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	79,380,910	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	-190,254,540	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	770,448,806	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	-21,470,833	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	0	36,832,850	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ45527	USD	-33,568,553	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	0	8,170,411	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	0	1,740,576	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	-19,330,802	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	22,759,786	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	-113,632,296	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	3,526,461	0
HG EX-JAPAN	SCTASIALBSF	USD	0	19,432,846	0
HG EX-JAPAN	SCTASIALBSF	USD	0	11,788,607	0
ASIA LOCALS-FX	FXASIASWAPMTM	USD	0	32,601,565	0
FID DERIVS ASIA	DERIVLBSFSWMTM	USD	0	427,404,543	0
LIQUID MKTS PROP ASIA	LIQPROPLBSF	USD	0	2,202,120	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	0	62,835	0
EQUITIES STRAT JAPAN	GFSADJ27215	USD	-1,377,096	0	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	0	56,308,359	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ24149	USD	-5,463,858	0	0

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EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	0	650,049,328	0
EQUITIES STRATEGIES-NON JAPAN	GFSADJ27192	USD	-987,052,271	0	0
INDEX FLOW VOL NON-JAPAN	&GFSADJ20382	USD	0	245,543,383	0
INDEX FLOW VOL NON-JAPAN	&GFSADJ20382	USD	-9,706,432	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	266,126,346	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	-217,988,530	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	842,169	0
PROP VOL JAPAN	GFSADJ27180	USD	-842,169	0	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	0	41,659,547	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	-3,004,521	0	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	0	41,831,205	0
STRUCT VOL NON-JAPAN ASIA	GFSADJ20131	USD	-1,082,951,918	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	476,027,430	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	-272,402,024	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	157,207,702	0
PROP VOL JAPAN	GFSADJ24329	USD	-102,014,888	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	0	96,321,123	0
WARRANTS NON-JAPAN ASIA	GFSADJ42350	USD	-2,084,777,969	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	-878,790,418	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	432,328,954	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,490,614,810	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	KRW	0	3	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	KRW	0	10,828,458	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	KRW	0	10	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	KRW	0	1,044,066	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI2/NPLS	KRW	0	34,227	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	KRW	0	643,463	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI5/NPLS	KRW	0	228,494	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	357,098,323	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
MARGIN LENDING	&ADPMRG	USD	0	0	0
UNDERWRITING	&QAF1	USD	0	118,776,616	0
PRIN. TRAN.-AMERICAS	&PTG	USD	0	-1,054,880,000	0
PRIN. TRAN.-AMERICAS	&PTG	USD	0	1,054,880,000	0
PRIN. TRAN.-AMERICAS	&AGK	USD	0	197,430,000	0
CMBS-AMERICAS	IBCASREIT	USD	0	871,000,000	0
SPML	&SPML	USD	0	1,190,895,110	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	462,184,909	0
PRIME-AMERICAS	&GAJB	USD	0	60,856,549	0
INSTITUTIONAL STCK LN-AMER	&I88	USD	0	0	0

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ASSET MGT SEED AMERICAS	ARSOTHER	USD	0	2,415,000,000	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	5,000,000	0
HG JAPAN	&HORIZON2	USD	0	20,000,000	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	0	0
PASSTHRU JV	&MNM	USD	0	0	0
OTHER AMERICAS	&ONF	USD	0	0	0
SHORT TERM US TREASURIES	&STRTBILLS	USD	0	0	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	0	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	0	0
AGENCY REMICS/STRIPS-AMER	&18M	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
ABS DERIVATIVES	&GMJB	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
HOUSE-RISK	&LBBREC1	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
STAT ARB SYNTHETICS EUR	GFSEUR183STAT	USD	0	0	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	0	0
STAT ARB SYNTHETICS EUR	GFSEUR183STAT	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
M/B OTHER	&CFUDOD	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
FX PROP AMER	&AAA	USD	0	0	0
EUR CASH FACILITATION	&AW4	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
CDO CREDIT STRATEGY US	&9311760012	USD	0	0	0
HY BONDS US	&HYF	USD	0	0	0
PROGRAM TRADING AMERICAS	GFSADJ77411	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
NON-PRIME-AMERICAS	&1KF	USD	0	0	0
OTHER CONVERTS AMERICAS	GFSADJ25534	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ20384	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
HG FLOW TRADING US	&COT	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
UNDERWRITING	&QAF1	USD	0	0	0
ENERGY CORPORATE	&ENERGYCORP	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	-184,505,885	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	-25,102,988	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	-2,511,348	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	112,616	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	-8,856,128	0
PASSTHRU JV	&MNM	USD	0	184,505,885	0
PASSTHRU JV	&MNM	USD	0	25,102,988	0
PASSTHRU JV	&MNM	USD	0	2,511,348	0
PASSTHRU JV	&MNM	USD	0	-112,616	0
PASSTHRU JV	&MNM	USD	0	8,856,128	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	-2,450,389	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	27,086,723	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	291,552,456	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	1,164,410,700	0
OTHER FLOW VOL AMERICA	&PVP	USD	-2,277,357	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	-80,166,952	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	-158,590,644	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	-262,195,450	0	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	0	1,599,944	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	0	127,493,551	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	-4,480,439	0	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	-381,104,245	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	67,828	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	6,525,968	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	0	13,103,036	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	0	1,144,333,290	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	0	-22,684,940	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	0	160,622,278	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	-22,483,035	0	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	-996,680,600	0	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	-7,096,368	0	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	-176,897,887	0	0
DIRECT PRINCIPAL-AMERICAS	&GENNX	USD	0	1,702,786	0
OTHER CONVERTS AMERICAS	GFSADJ25534	USD	0	746,311,332	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
OTHER ASIA	&SECGRANGEON	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&GREENTECH	USD	0	5,009,569	0

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OTHER CONVERTS AMERICAS	DERIVS	USD	0	0	0
STRUCTURED PRODUCTS	&NUX	USD	0	0	0
NASDAQ	&AP2	USD	0	0	0
FX-CORP FEES/OTHER AMER	&C27	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
EUR CASH FACILITATION	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO PRIMARY MANAGED US	&ALL	USD	0	0	0
PRIME-AMERICAS	&1GK	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
HOUSE	&HOUSEBALSHT	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ26692	USD	0	0	0
OFF-B/S FINANCING	&AGH	USD	0	0	0
SALES & MARKETING AMERICA	&SAMKT	USD	0	0	0
HY DERIVATIVES JV SYND US	&CNTG/LBI.	USD	0	0	0
FX-FORWARDS EUROPE	&IRFX36120	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	0	0
GOVTS ASIA ALLOC	ASGOV	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
MORTGAGE TRADING ASIA	MTMA	USD	0	0	0
HG EX-JAPAN	DUMMY	USD	0	0	0
CDO ASIA	&NY1JD	USD	0	0	0
FID CORP ASIA	FIDCORPASIA	USD	0	0	0
CONVERTIBLES SE ASIA	EP6EJ	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
YIELD ENHAN DERIV EUROPE	&YP2	USD	0	0	0
INSTITUTIONAL FIN ASIA	&DAF	USD	0	0	0
OTHER	T0009	USD	0	0	0
EQ CORP ASIA	TSTPF	USD	0	0	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	0	0
HG FIRM REL LOANS FID EUR	IBCEDHGHDGLNS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	0	0
FX-OPTIONS ASIA	00235126A	USD	0	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	0	0
YIELD ENHAN AMER DIV ARB	JVOLBF	USD	0	0	0
SINGLE STOCK EXOTICS	SWPSH4	USD	0	0	0
OTHER STR VOL AMERICAS	CNAFR	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	HKOTC	USD	0	0	0
EQUITY CORP OTHER	&DERIV	USD	0	0	0

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TRAD PRIME BROKER ASIA	PBASIA	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
GCS CORPORATE REPO	&L3FID	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	&Z15	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0
INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
FIRM FINANCING EUROPE	&2LD	USD	0	0	0
CMBS-EUROPE	&MGV	USD	0	0	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
FACILITATION	&FX24801	USD	0	0	0
HG FLOW TRADING EUR	&FXLBIE24817	USD	0	0	0
EVNT DRVN EUR FACILITATION	GFSEUR183RISK	USD	0	0	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	0	0
DCM OTHER EUROPE	&JVIBE	USD	0	0	0
MT SALES EUROPE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	USD	0	0	0
FID CORP EUR	&CORPORATE	USD	0	0	0
YE PROJECTS	EQDEL	USD	0	0	0
REAL ESTATE I EUROPE	&REET	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	SPDFLASH	USD	0	0	0
HY BONDS EUR	&FXLBIE43643	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&HYUSA	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	LALSHR	USD	0	0	0
GLOBAL OPPORTUNITIES-ASIA	&GOG TBD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
HG FRL-AMERICAS	&HJN	USD	0	0	0
GLOBAL TRADING STRAT-AMER	GFSADJ22258	USD	0	0	0
STAT ARB SYNTHETICS ASIA	JVTRSLBAC	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	0	0
PRIN. TRAN.-ASIA	PTGOTHER	USD	0	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	0	0
HG FIRM REL LOANS EQT EUR	&EFS	USD	0	0	0
MB I, II, III, IBM ASIA	&MBASIA	USD	0	0	0
YIELD ENHAN AM STRUCTURED	&YAS	USD	0	0	0
ENERGY GENERAL	&ENERGYGEN	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&NCT	USD	0	84,759,965	0
DOM CORP INVEST	&Z32	USD	0	-215,289,496	0

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OTHER BANKING INDUST AMER	FUNDOFFUNDS	USD	0	212,807,506	0
DOM CORP INVEST	&Z32	USD	0	69,669,902	0
DOM CORP INVEST	&Z32	USD	0	5,532,194	0
DOM CORP INVEST	&Z32	USD	0	140,087,400	0
HG FRL-AMERICAS	HGFRLLBI	USD	-350	311,074,783	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBI	USD	0	10,458,727	0
HY FRL-AMERICAS	HYFRLLBI	USD	0	20,917,454	0
HG FRL-AMERICAS	&CFR	USD	-350	517,500	0
HG FRL-AMERICAS	&CFS	USD	-258	221,315,072	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	-129	110,657,534	0
HY-FIRM RELATIONSHIP LOANS	&FCFRL2	USD	0	-379,248,950	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	386	-331,972,605	0
HY FIRM RELAT LOANS AMER	IBADFRLHY	USD	0	58,789,218	0
HY FRL-AMERICAS	&FHA	USD	0	117,578,438	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBSF	USD	0	67,627,098	0
HG FIRM RELAT LOANS AMER	IBADHGFRLLBSF	USD	-175	155,537,392	0
HY FRL-AMERICAS	HYFRLLBSF	USD	0	135,254,198	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	956	-949,641,455	0
HG FIRM RELAT LOANS AMER	&LBCBSUMI4	USD	-218	180,920,590	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	-86	361,323,680	0
HG FIRM RELAT LOANS AMER	IBADREFRL	USD	-101	135,626,563	0
HG FRL-AMERICAS	&HJN	USD	-203	271,253,124	0
HY-FIRM RELATIONSHIP LOANS	&BH8	USD	0	-31,376,181	0
HG FIRM RELATIONSHIP LOANS	&BH6	USD	524	-466,612,174	0
HY LOAN HOLDS IBD EUR	GFS25953HYIBD	USD	0	-11,637,554	0
HG FIRM REL LOANS IBD EUR	IBEDHGFRLCR	USD	0	-31,069,378	0
HG FIRM REL LOANS IBD EUR	&TMOBBDFSIBDBH	USD	0	-177,894,891	0
HG FIRM REL LOANS EQT EUR	NBEFRL 259460	USD	0	177,894,891	0
HG FIRM REL LOANS EQT EUR	NBEFRL 208360	USD	0	31,069,378	0
HY FIRM REL LOANS EQT EUR	NBEFRL 218630	USD	0	11,637,554	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
PIM MGMT AMERICAS	&ERRAP	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
LIQUIDITY	&LCMM	USD	0	0	0
SINGLE MGR FUND AMER	LIBERTY	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	NBHY1	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
MB ADMIN AMERICAS	MBFUND#3	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
PAM MM	PIMEMPLYELOAN	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
FIXED INSTITUTIONAL - AMERICAS	IAMOTHERPROD	USD	0	0	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	92,100,562	0
PRIN. TRAN.-ASIA	GFSADJ26535	USD	0	25,064,145	0
PRIN. TRAN.-ASIA	GFSADJ40853	USD	0	18,737,381	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	30,647,701	0
FIRM FINANCING ASIA	FFASIALBSF	USD	14,269,528	0	0
FIRM FINANCING ASIA	FFASIALBSF	USD	0	-54,011	0

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FIRM FINANCING ASIA	FFASIALBAC	USD	0	-119,272	0
FIRM FINANCING ASIA	FFASIALBIE	USD	600,935,314	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	-119,272	0
FIRM FINANCING ASIA	FFASIALBIE	USD	9,374,952,077	-34,532,432	0
FIRM FINANCING ASIA	0083FFASIA	USD	127,408,958	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	15,645,177,004	0	0
ASIA LOCALS-FX	ALMCOREJV	USD	-20,782,118	0	0
FID DERIVS ASIA	&JGB	USD	20,782,118	0	0
JAPAN	MCDPOST21745	USD	0	-323,089,364	0
JAPAN	STFMCDALL45089	USD	0	323,089,364	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	-17,270,141	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	-11,646,236	0
PRIN. TRAN.-ASIA	GFSADJ43905	USD	0	20,158,468	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	24,880,030	0
PRIN. TRAN.-ASIA	GFSADJ20020	USD	0	70,464,347	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	17,270,141	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	17,270,141	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	13,525,000	0
PRIN. TRAN.-ASIA	GFSADJ23039	USD	0	494,604	0
PRIN. TRAN.-ASIA	GFSADJ23039	USD	0	599	0
PRIN. TRAN.-ASIA	GFSADJ29355	USD	0	447,749	0
PRIN. TRAN.-ASIA	GFSADJ20388	USD	0	62,064,923	0
PRIN. TRAN.-ASIA	GFSADJ20388	USD	0	75,136	0
PRIN. TRAN.-ASIA	GFSADJ40861	USD	0	9,325,928	0
PRIN. TRAN.-ASIA	GFSADJ40861	USD	0	11,290	0
PRIN. TRAN.-ASIA	GFSADJ20387	USD	0	216,330	0
PRIN. TRAN.-ASIA	GFSADJ20387	USD	0	262	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	-334,817,785	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	-32,189,098	0
PRIN. TRAN.-ASIA	GFSADJ22486	USD	0	657,707	0
PRIN. TRAN.-ASIA	GFSADJ22486	USD	0	-146,656	0
PRIN. TRAN.-ASIA	GFSADJ20399	USD	0	29,112,716	0
PRIN. TRAN.-ASIA	GFSADJ20399	USD	0	35,244	0
PRIN. TRAN.-ASIA	GFSADJ29695	USD	0	142,837,602	0
REAL ESTATE NPL - ASIA	GFSADJ21541	USD	0	7,346	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	338,252,470	0
CMBS-ASIA	GFSADJ29694	USD	0	581,559,939	0
CMBS-ASIA	GFSADJ29694	USD	0	937,703,781	0
PRIN. TRAN.-ASIA	GFSADJ25028	USD	0	-17,926,857	0
PRIN. TRAN.-ASIA	GFSADJ25028	USD	0	-609,106,265	0
PRIN. TRAN.-ASIA	GFSADJ28693	USD	0	95,672,196	0
PRIN. TRAN.-ASIA	GFSADJ28693	USD	0	2,374,180	0
PRIN. TRAN.-ASIA	GFSADJ28596	USD	0	23,634,287	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	-11,771,826	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	9,747,718	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	13,227,330	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	-2,235,090,153	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	25,789,967	0
PRIN. TRAN.-ASIA	GFSADJ29136	USD	0	2,555,330	0

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PRIN. TRAN.-ASIA	GFSADJ29136	USD	0	17,663	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	19,018,178	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	10,666,302	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	2,108,161,381	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	188,780,204	0
PRIN. TRAN.-ASIA	GFSADJ46413	USD	0	28,647,898	0
PRIN. TRAN.-ASIA	GFSADJ43872	USD	0	295,987	0
PRIN. TRAN.-ASIA	GFSADJ46417	USD	0	29,517,183	0
PRIN. TRAN.-ASIA	GFSADJ46675	USD	0	31,807,352	0
PRIN. TRAN.-ASIA	GFSADJ46675	USD	0	254,501	0
PRIN. TRAN.-ASIA	GFSADJ41233	USD	0	63,443,606	0
PRIN. TRAN.-ASIA	GFSADJ41233	USD	0	-14,963,433	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	-17,270,142	0
MORTGAGE TRADING ASIA	MTLBJ	USD	0	0	0
MORTGAGE TRADING ASIA	MTLBJ	USD	0	0	0
KOREA	MCDPOST42377	USD	0	-32,741,083	0
KOREA	STFMCDALL45087	USD	0	32,741,083	0
KOREA	MCDPREVIEW	USD	0	32,741,083	0
KOREA	MCDPOST42377	USD	0	-197,865,287	0
KOREA	STFMCDALL45087	USD	0	197,865,287	0
KOREA	MCDPREVIEW	USD	0	197,865,287	0
GOVERNMENTS ASIA-YEN	GOVT	USD	0	-377,277,296	0
HG EX-JAPAN	&INDIA1/183	USD	0	-25,796,549	0
HY PRINCIPAL INVESTMENTS ASIA	&HYINDIA/187	USD	0	25,796,549	0
CDO BESPOKE CORRELATION ASIA	CDOASIA	USD	0	12,358	0
HG EX-JAPAN	SCTASIA	USD	0	29,398,495	0
JAPAN	GFSADJ21923	USD	0	323,089,364	0
M/B CORPORATES	&1B1	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	GLGIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	SAILIMD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	DESHAW	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	DESHAW	USD	0	0	0
PARTNERSHIP AMERICAS	&MSSI	USD	0	410,996	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIE	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIE	USD	0	0	0
OTHER	GFSADJ78501	USD	0	0	0
GOVERNMENTS ASIA-YEN	GFSADJ24348	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	12,670,468	0
YE PROJECTS	GFSEUR183STR	USD	0	0	0
YE PROJECTS	GFSEUR183STR	USD	0	12,670,468	0
STRUCTURED TRANS AMER	GFSADJ43097	USD	0	0	0
STRUCTURED TRANS AMER	GFSADJ43097	USD	0	13,000,000	0
FINANCIAL ENG.-AMERICAS	&STOCKHOLM2	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&STOCKHOLM2	USD	0	13,000,000	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	183,405	0
HG FRL-AMERICAS	HGFRLLBI	USD	-724,946	0	0

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HG FRL-AMERICAS	HGFRLLBI	USD	0	207	0
HG FRL-AMERICAS	HGFRLLBI	USD	-1,579,188	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	9,760,283	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,129,415	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,186,690	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-28,639,486	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,381,770	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	29,575	0
HG FRL-AMERICAS	HGFRLLBI	USD	-162,097	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	8,336,117	0
HG FRL-AMERICAS	HGFRLLBI	USD	-3,689,756	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	5,397,812	0
HG FRL-AMERICAS	HGFRLLBI	USD	-190,906	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	7,548	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	1,250	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	200,000	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	473	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	162,500	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	5,831,012	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	26,504,433	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	5,995,700	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	295,950,591	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	2,138,221	0
SINGLE STOCK	GFSEUR61FLVOL	USD	0	-74,741,808	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-1,706,260,982	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	0	-33,768,577	0
UNASSIGNED	&AT1	USD	0	5,245,000,000	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	109,361,288	0
CMBS-AMERICAS	&AH2	USD	0	3,084,266	0
HG LOAN HOLDS	&LEGACYDFSTRX	USD	0	3,558,604	0
HG LATIN MARKETS	&RESERVRB	USD	0	13,732,687	0
HG FLOW TRADING US	&COT	USD	0	42,511,154	0
CDO SCT US	&VOL/LBIE	USD	0	3,318,232	0
HY DERIVATIVES US	&HY/SCT/LBIE	USD	0	17,011,720	0
CDO PRIMARY MANAGED US	&ALL	USD	0	5,063,448	0
CDO SECONDARY US	&CDOBS22273	USD	0	1,841,674	0
EXOTIC OPTIONS	&EXOTOPT	USD	0	11,936,268	0
FUND DERIVATIVES AMERICAS	GSFD	USD	0	29,225,348	0
US BOND OPTIONS	&BONDOPT	USD	0	7,357,892	0
US LONG OPTIONS	&DERIVFID	USD	0	106,705,602	0
US SWAPS	IBCASFDLF	USD	0	106,428,369	0
HG FLOW TRADING EUR	GFS24817DVMTM	USD	0	128,421,691	0
HY BONDS EUR	&OBLBIE25271	USD	0	8,537,834	0
EURO GOVTS	GFS26043DVMTM	USD	0	20,215,725	0
OPTIONS PROP	GFS26374DVMTM	USD	0	1,800,436	0
SWAPS	GFS26964DVMTM	USD	0	299,892,162	0
EMG LM EUROPE	GFS27521DVMTM	USD	0	17,239,165	0
CDO BESPOKE CORRELATION EUR	GFS27926DVMTM	USD	0	0	0
HG CONVERTIBLE JV EUR	GFS29272DVMTM	USD	0	48,662,018	0

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FUND DERIVATIVES	GFS29478DVMTM	USD	0	3,954,401	0
GLOBAL TRADING STRAT-AMER	CDSCARRY	USD	0	1,403,683	0
CDO SECONDARY US	&CDOBS22415	USD	0	1,237,708,710	0
CMBS-AMERICAS	&AH2	USD	0	5,905,831	0
CDO BESPOKE CORRELATION EUR	GFS29729SFDMTM	USD	0	1,501,678,281	0
ABS DERIVATIVES	&LBSFDER	USD	0	2,308,465,485	0
HG FLOW TRADING US	&DSU	USD	0	133,743,569	0
FUND DERIVATIVES AMERICAS	GSFD	USD	0	1,792,291,429	0
RATES PROP EUROPE	&LIQUIDITYPROP	USD	0	19,811,429	0
YE PROJECTS	GFSEUR183STR	USD	0	343,117	0
HY BONDS EUR	&FXLBIE43643	USD	0	10,592,204	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
PRIN. FINANCE-EUROPE	&LMCSPF5	USD	0	188,317,456	0
SPML	&SPML	USD	0	121,718,017	0
SPML	&SPML	USD	0	0	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	17,255,562	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	290,380	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	-433,510,679	0
FIXED INSTITUTIONAL - AMERICAS	&LCI	USD	0	0	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-16,950,697	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-2,883,385,036	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	156,267,675	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-2,377,752,175	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-4,320,153	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-111,742,523	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	8,764,637	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-284,222,882	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-1,017,047,746	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-3,929,170,069	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	3,929,170,069	0
PORTFOLIO-PROP NON JAPAN	GFSADJ25532	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0

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PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
PRTFLIO-FACLITATION JAPAN	GFSADJ22281	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
PROP VOL JAPAN	GFSADJ24329	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	14,290,106	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	63,976,640	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	307,708,791	0
PASSTHRU JV	&GAC7	USD	0	1,464,521,361	0
ABS DERIVATIVES	&GMJB	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
NEUBERGER	&NB2	USD	0	0	0
NB PRIME BROKERAGE	&NB1	USD	0	0	0
M/B CORPORATES	&223	USD	0	0	0
UNASSIGNED	&AT2	USD	0	296,089,908	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	40,208,064	0
PAM CORPORATE	&NBFI	USD	0	468,922,796	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	18,219,666	0
M/B CORPORATES	&223	USD	0	0	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	-319,691	338,140,197	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	6,371,944,903	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	-1,856,237	2,543,359,198	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	12,328,288	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	611,359,522	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	-470,677	3,718,850	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	2,189,210	0
PASSTHRU JV	&MNM	USD	319,691	-338,140,197	0
PASSTHRU JV	&MNM	USD	0	-6,371,944,903	0
PASSTHRU JV	&MNM	USD	1,856,237	-2,543,359,198	0
PASSTHRU JV	&MNM	USD	0	-12,328,288	0
PASSTHRU JV	&MNM	USD	0	-611,359,522	0
PASSTHRU JV	&MNM	USD	470,677	-3,718,850	0
PASSTHRU JV	&MNM	USD	0	-2,189,210	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	0	0
FUNDS ADMIN AMERICAS	NBFUNDSSEED	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBGW	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBGW	USD	0	0	0
MFI CORP AMERICAS	NBLLCSEED	USD	0	0	0
STAT ARB FINCG ASIA	EQFINLBIEAS	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
OTHER CONVERTS AMERICAS	DERIVS	USD	0	0	0
STRUCTURED PRODUCTS	&NUX	USD	0	0	0

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NASDAQ	&AP2	USD	0	0	0
FX-CORP FEES/OTHER AMER	&C27	USD	0	0	0
GLOBAL FUTURES TRDNG AMER	&C19	USD	0	0	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
EUR CASH FACILITATION	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO PRIMARY MANAGED US	&ALL	USD	0	0	0
PRIME-AMERICAS	&1GK	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
PRIN. TRAN.-AMERICAS	&GAGK	USD	0	0	0
INSTITUTIONAL FIN AMERICA	GFSADJ25507	USD	0	0	0
HOUSE	&HOUSEBALSHT	USD	0	0	0
EURO GOVTS	&GOVARVSL	USD	0	0	0
SYN PRIME BROKER AMER	GFSADJ26692	USD	0	0	0
OFF-B/S FINANCING	&AGH	USD	0	0	0
SALES & MARKETING AMERICA	&SAMKT	USD	0	0	0
HY DERIVATIVES JV SYND US	&CNTG/LBI.	USD	0	0	0
FX-FORWARDS EUROPE	&IRFX36120	USD	0	0	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	0	0
GOVTS ASIA ALLOC	ASGOV	USD	0	0	0
PIM FINANCING AMER	GFSADJ70721	USD	0	0	0
MORTGAGE TRADING ASIA	MTMA	USD	0	0	0
HG EX-JAPAN	DUMMY	USD	0	0	0
CDO ASIA	&NY1JD	USD	0	0	0
FID CORP ASIA	FIDCORPASIA	USD	0	0	0
CONVERTIBLES SE ASIA	EP6EJ	USD	0	0	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
YIELD ENHAN DERIV EUROPE	&YP2	USD	0	0	0
OTHER	T0009	USD	0	0	0
EQ CORP ASIA	TSTPF	USD	0	0	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	&FXLBSF23955	USD	0	0	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	0	0
FX-OPTIONS ASIA	00235126A	USD	0	0	0
OTHER FLOW VOL AMERICA	&PVP	USD	0	0	0
SINGLE STOCK EXOTICS	SWPSH4	USD	0	0	0
OTHER STR VOL AMERICAS	CNAFR	USD	0	0	0
STRUCTURED VOL JAPAN	&GFSADJ24244	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	HKOTC	USD	0	0	0
EQUITY CORP OTHER	&DERIV	USD	0	0	0
TRAD PRIME BROKER ASIA	PBASIA	USD	0	0	0
ASIAN CASH SALES JAPAN	GFSADJ27989	USD	0	0	0
NB LEHMAN ALLOCATIONS	&NBO	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	&Z15	USD	0	0	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	0	0

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INDEX FLOW VOL NON-JAPAN	GFSADJ22629	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
CMBS-EUROPE	&MGV	USD	0	0	0
HG HYBRID CAPITAL US	&LEHFRN	USD	0	0	0
PORT EUR FACILITATION WOR	ISPEU	USD	0	0	0
M/B CORPORATES	&1B1	USD	0	0	0
FACILITATION	&FX24801	USD	0	0	0
HG FLOW TRADING EUR	&FXLBIE24817	USD	0	0	0
EVNT DRVN EUR FACILITATION	GFSEUR183RISK	USD	0	0	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	0	0
DCM OTHER EUROPE	&JVIBE	USD	0	0	0
MT SALES EUROPE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	USD	0	0	0
FID CORP EUR	&CORPORATE	USD	0	0	0
YE PROJECTS	EQDEL	USD	0	0	0
REAL ESTATE I EUROPE	&REET	USD	0	0	0
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
SINGLE STOCK	FRESLBIE	USD	0	0	0
EQTY STRAT EUR EVNT DRIVEN	SPDFLASH	USD	0	0	0
HY BONDS EUR	&FXLBIE43643	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&HYUSA	USD	0	0	0
EQUITIES STRATEGIES-NON JAPAN	LALSHR	USD	0	0	0
GLOBAL OPPORTUNITIES-ASIA	&GOG TBD	USD	0	0	0
MINORITY STAKES IN HEDGE FUNDS	MBAMIMD	USD	0	0	0
HG FRL-AMERICAS	&HJN	USD	0	0	0
GLOBAL TRADING STRAT-AMER	GFSADJ22258	USD	0	0	0
STAT ARB SYNTHETICS ASIA	JVTRSLBAC	USD	0	0	0
PORTFOLIO PROP JAPAN	GFSADJ26266	USD	0	0	0
PROP VOL JAPAN	GFSADJ27180	USD	0	0	0
PRIN. TRAN.-ASIA	PTGOTHER	USD	0	0	0
WARRANTS NON-JAPAN ASIA	GFSADJ42351	USD	0	0	0
HG FIRM REL LOANS EQT EUR	&EFS	USD	0	0	0
MB I, II, III, IBM ASIA	&MBASIA	USD	0	0	0
YIELD ENHAN AM STRUCTURED	&YAS	USD	0	0	0
ENERGY GENERAL	&ENERGYGEN	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
LIQUIDITY	CORPCASH1	USD	0	0	0
GLOBAL TRADING STRAT-AMER	&Z13	USD	0	-3,539,476	0
NEW YORK	GFSADJ00306	USD	0	-7,256	0
DELTA ONE - NQUANTS	&VPP	USD	0	-754	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	-6,756,549	0
HG FLOW TRADING US	&101	USD	0	-1,730,067	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	-2,528,698	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	-2,485,866	0
HG HYBRID CAPITAL US	&12Q	USD	0	-759,493	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	-6,803,596	0
FINANCIAL INSTITUTIONS	&FST	USD	0	-46,513	0

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HEALTHCARE	SYHLC	USD	0	-78,991	0
AMM	&AMM	USD	0	-796,175,658	0
PROGRAMS BLIND RISK	&BRP	USD	0	-666,757	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	-6,550,973	0
HY DERIVATIVES US	&HYSCTTRFLBI	USD	0	-485,091	0
PRINCIPAL STRATEGIES	&GPS	USD	0	-1,550,549	0
CAPITAL STRUCTURE ARB	&CARBLBI	USD	0	-14,632,666	0
PRINCIPAL FIN-BROWNBACK	&HGCM	USD	0	-345,751	0
PHELPS-CREDIT	&316	USD	0	-2,696,419	0
REAL IVOL	&FVE	USD	0	-77,921,771	0
OPPORTUNITY FUND	&OPF	USD	0	-1,237,576	0
HG CREDIT STRATEGY US	&HGQTCRN/LBI	USD	0	-1,570,557	0
CDO CREDIT STRATEGY US	&9311760012	USD	0	-1,570,557	0
DISTRESSED & LEV EQ	DPRBS	USD	0	-9,322,050	0
HY BONDS US	&HYF	USD	0	-1,370,335	0
TECHNOLOGY	LSYTEC	USD	0	-3,999,910	0
CONSUMER PRODUCTS	LSYCPR	USD	0	-22,765	0
OTHER CONVERTS AMERICAS	GFSADJ77001	USD	0	-37,210	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	-9,284,766	0
OTHER	GFSADJ78501	USD	0	-6,512	0
ABS-NEW ISSUE-ASIA	GFSADJ22401	USD	0	14,999,965	0
ABS-NEW ISSUE-ASIA	GFSADJ22401	USD	0	73,877,527	0
ABS-NEW ISSUE-ASIA	GFSADJ49044	USD	0	513,263,301	0
ABS-NEW ISSUE-ASIA	GFSADJ49044	USD	0	621,358	0
PRIN. FINANCE-ASIA	GFSADJ40820	USD	0	43,610	0
PRIN. FINANCE-ASIA	GFSADJ40820	USD	0	-336,122	0
PRIN. FINANCE-ASIA	GFSADJ26709	USD	0	51,609,000	0
PRIN. FINANCE-ASIA	GFSADJ26709	USD	0	-4,962,883	0
PRIN. TRAN.-ASIA	GFSADJ70094	USD	0	-815,132	0
PRIN. TRAN.-ASIA	GFSADJ70094	USD	0	3,644,468	0
PRIN. TRAN.-ASIA	GFSADJ21952	USD	0	3,745,141	0
REAL ESTATE NPL - ASIA	GFSADJ25862	USD	0	26,961,662	0
REAL ESTATE NPL - ASIA	GFSADJ25862	USD	0	31,474	0
REAL ESTATE NPL - ASIA	GFSADJ25858	USD	0	4,116,029	0
REAL ESTATE NPL - ASIA	GFSADJ25858	USD	0	2,397	0
REAL ESTATE NPL - ASIA	GFSADJ40858	USD	0	82,886,298	0
REAL ESTATE NPL - ASIA	GFSADJ40858	USD	0	3,434,380	0
REAL ESTATE NPL - ASIA	GFSADJ40862	USD	0	4,484,669	0
REAL ESTATE NPL - ASIA	GFSADJ40862	USD	0	5,235	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	-321,877,275	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	-25,191,290	0
REAL ESTATE NPL - ASIA	GFSADJ46474	USD	0	256,542,317	0
REAL ESTATE NPL - ASIA	GFSADJ21541	USD	0	2,592	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	360,981,478	0
REAL ESTATE NPL - ASIA	GFSADJ22487	USD	0	32,019,473	0
PRIN. TRAN.-ASIA	GFSADJ43642	USD	0	19,935,055	0
PRIN. TRAN.-ASIA	GFSADJ26535	USD	0	3,475,660	0
REAL ESTATE NPL - ASIA	GFSADJ43244	USD	0	-1,006,737	0
REAL ESTATE NPL - ASIA	GFSADJ43305	USD	0	1,133,310	0

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REAL ESTATE NPL - ASIA	GFSADJ43598	USD	0	667,363	0
PRIN. TRAN.-ASIA	GFSADJ28596	USD	0	-1,638,723	0
PRIN. TRAN.-ASIA	GFSADJ40853	USD	0	-18,737,381	0
REAL ESTATE NPL - ASIA	GFSADJ43244	USD	0	1,006,737	0
REAL ESTATE NPL - ASIA	GFSADJ43305	USD	0	51,364,161	0
REAL ESTATE NPL - ASIA	GFSADJ43598	USD	0	30,246,374	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	-26,768,457	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	38,540,283	0
REAL ESTATE NPL - ASIA	GFSADJ41479	USD	0	30,580,208	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	-15,224,359	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	15,376,993	0
PRIN. TRAN.-ASIA	GFSADJ29955	USD	0	-13,143,435	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	1,911,012	0
PRIN. TRAN.-ASIA	GFSADJ46888	USD	0	-226,478,259	0
REAL ESTATE NPL - ASIA	GFSADJ43390	USD	0	14,655,234	0
HY PRINCIPAL INVESTMENTS ASIA	&KUMHOJV	USD	0	156,997,932	0
HY JAPAN	&3JAPAN/LBCAP3	JPY	0	147,674	0
HY JAPAN	&3JAPAN/LBCYK	JPY	0	124,816,259	0
HY JAPAN	&4JAPAN/LBCYK	JPY	0	11,796,927	0
HY JAPAN	&2JAPAN/LBCYK	JPY	0	12,874,067	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	KRW	0	25,266,403	0
HY PRINCIPAL INVESTMENTS ASIA	&20812HUARONG	CNY	0	0	0
HY JAPAN	&4JAPAN/LBCAP3	JPY	0	46,802	0
HY JAPAN	&3JAPAN/LBCYK	JPY	0	146,785,557	0
HY JAPAN	&4JAPAN/LBCYK	JPY	0	119,903,388	0
HY JAPAN	&2JAPAN/LBCYK	JPY	0	15,266,082	0
HY JAPAN	&4JAPAN/LBAYK	JPY	0	1,143,229	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	KRW	0	3,184,777	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS	USD	0	1,024,911	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI2/NPLS	KRW	0	377,405	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	KRW	0	6,360,989	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	USD	0	410,965	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI5/NPLS	KRW	0	2,519,496	0
HY PRINCIPAL INVESTMENTS ASIA	&PHPNPL059C	PHP	0	18,045,780	0
HY PRINCIPAL INVESTMENTS ASIA	&FALCON/337	THB	0	4,791,604	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	-51,347,943	0	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	64,413,944	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	-2,917,257,705	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	2,201,434,948	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	0	236,531	0
SINGLE STOCK	GFSEUR61FLVOL	USD	-103,217,384	0	0
SINGLE STOCK	GFSEUR61FLVOL	USD	0	105,263,590	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	-4,285,106	0	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	0	332,579,086	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	-1,628,539,385	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	1,130,867,785	0
FACILITATION	GFSEUR183CNV	USD	0	7,122,613	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	68,054	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	0	58,320,820	0

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SINGLE STOCK	GFSEUR183FLVOL	USD	-2,002,157,918	0	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	724,627,215	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	5,836,738	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	-475,876,229	0	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	0	11,819,951	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
CORPORATE - AMERICAS	IBACFA	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
CORPORATE - AMERICAS	IBACFA	USD	0	0	0
FID CORP AMER	IBCADFIDCORP	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	60,379,186	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	69,608,727	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	121,480,201	0
CDO PE AMERICAS	&17Y	USD	0	1,562,582,286	0
CDO PE AMERICAS	&17Y	USD	0	-1,359,418,768	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	437,204,915	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	11,179,250	0
CORPORATE AMERICA	&CORP5PRV	USD	0	48,513,084	0
FUND OF FUNDS AMER	&FOFA	USD	0	-5,075,000	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	850,838,610	0
FUND OF FUNDS AMER	&FOFA	USD	0	-692,423,476	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	21,524,587	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	-180,779,040	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	7,820,448	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	-9,859,450	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	5,997,315	0
EUROPEAN MEZZANINE FUND I	EUROMEZZ	USD	0	175,223,916	0
EUROPEAN MEZZANINE FUND I	EUROMEZZ	USD	0	9,859,869	0
FUND OF FUNDS AMER	&FOFA	USD	0	-7,626,375	0
FUND OF FUNDS AMER	&FOFA	USD	0	-350,605,451	0
CDO PE AMERICAS	&17Y	USD	0	37,900,499	0
CDO PE AMERICAS	&17Y	USD	0	101,471,536	0
CDO PE AMERICAS	&17Y	USD	0	-102,317,106	0
CDO PE AMERICAS	&17Y	USD	0	10,727,000	0
MB I, II, III AMERICAS	&Z17	USD	0	30,134,807	0
MB I, II, III AMERICAS	&Z17	USD	0	-25,561,881	0
MB I, II, III AMERICAS	&Z17	USD	0	9,401,503	0
CORPORATE AMERICA	&CORP5PRV	USD	0	-18,486,202	0
REAL ESTATE AMERICAS ADMIN	&Z46	USD	0	201,622,469	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	3,677,359	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	19,370,571	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	49,239,526	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	-47,717,002	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	39,746,612	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	-30,077,770	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	82,901,614	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	-71,754,159	0

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VENTURE CAPITAL AMERICAS	&Z30	USD	0	8,339,935	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	382,838,437	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	0	0
FUND OF FUNDS AMER	&FOFA	USD	0	0	0
FUND OF FUNDS AMER	&FOFA	USD	0	0	0
FUND OF FUNDS AMER	&FOFA	USD	0	838,350,358	0
FUND OF FUNDS AMER	&FOFA	USD	0	7,626,375	0
FUND OF FUNDS AMER	&FOFA	USD	0	450,476,278	0
CDO PE AMERICAS	&17Y	USD	0	8,300,000	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	138,736,802	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	29,949,676	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	526,729,068	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	53,450,710	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	38,809,316	0
MLP AMERICAS	&MLPPRIVATEAME	USD	0	-38,809,316	0
MB I, II, III AMERICAS	&Z17	USD	0	-9,147,808	0
MB I, II, III AMERICAS	&Z17	USD	0	38,484,620	0
MB I, II, III AMERICAS	&Z17	USD	0	248,435,032	0
REAL ESTATE AMERICAS ADMIN	&Z46	USD	0	948,357,717	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
PREFERRED MORTGAGES	&PREFER	USD	0	0	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	0	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	0	0
DISTRESSED & LEV EQ	DFLBS	USD	-14,127	0	0
DISTRESSED & LEV EQ	DFLBS	USD	0	433,907	0
DISTRESSED & LEV EQ	DPRBS	USD	-1,352,437	0	0
DISTRESSED & LEV EQ	DPRBS	USD	0	12,265,519	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	-2,704,874	0	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	0	24,531,037	0
HY DISTRESSED US	&HYDEQUITYJV	USD	-28,253	0	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	867,814	0
PORTFOLIO JV	LEJV	USD	-14,127	0	0
PORTFOLIO JV	LEJV	USD	0	433,907	0
PORTFOLIO JV	LEJVPRIN	USD	-1,352,437	0	0
PORTFOLIO JV	LEJVPRIN	USD	0	12,265,519	0
UK PLATFORMS	&PREFEMCDPRE	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	645,352,376
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-4,642,822,850
PRIN. TRAN.-EUROPE	&GOLFFIN46	EUR	0	-13,665,486	0
PRIN. TRAN.-EUROPE	&HARLEYFIN46	GBP	0	-1,082,520	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0

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FUND DERIVATIVES	GFS29478DVMTM	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
PAM CORPORATE	&NBFI	USD	0	0	0
FUNDS ADMIN AMERICAS	&NBFUNDS	USD	0	0	0
MFI SUPPORT - AMERICAS	&NBCI	USD	0	0	0
TELECOM/MEDIA	GFSADJ27643	USD	0	0	0
STAT ARB FINCG AMER	GFSADJ47612	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	0	0
SPML	&SPML	USD	0	0	0
SPML	&SPML	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-30,121,000	0
UNASSIGNED	&AT1	USD	0	0	0
FID CORP EUR	&CORPORATE	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
OTHER STR VOL AMERICAS	GFSADJ26680	USD	0	0	0
SHORT TERM US TREASURIES	&STRTBILLS	USD	0	0	0
M/B OTHER	&CFUDOD	USD	0	0	0
UK PLATFORMS	&SPMLMCDPRE	USD	0	0	0
STAT ARB FINANCING EUR	GFSEUR183SFIN	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	114,286,010	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	0	114,286,010	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	9,397,222	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	0	9,397,222	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	32,687,902	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	32,687,902	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	38,112,183	0
FUNDS	GFSEUR61FUNDJV	USD	0	569,723,858	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	-1,642,000	0

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MUNIS DERIVATIVES	&SE5	USD	0	296,019,070	0
MUNIS DERIVATIVES	&SE5	USD	0	1,246,922,000	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387	USD	0	32,003,426	0
SYN PRIME BROKER AMER	GFSADJ24084	USD	0	258,735,484	0
SYN PRIME BROKER AMER	LOTCSPB	USD	0	23,928,951	0
SYN PRIME BROKER EUR	GFSEUR61SPB	USD	-372,384	334,448	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	-149,828,026	137,086,098	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR0F1DIV	USD	44,848	35,438,240	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	-69,597,455	30,884,004	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	-300,249,091	-44,173,234	0
AGENCY PT & OPTNS-AMERICAS	&PASSTHRUJV	USD	0	732,260,681	0
PASSTHRU JV	&MNM	USD	0	-732,260,681	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
HG FLOW TRADING US	&101	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-3,138,548,247
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	2,493,195,871
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	10,804,425	0
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	147,870,707	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	0	0	0
TAL CORPORATE	TALACCR	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI2/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI2/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI4/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI8/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI8/NPLS	USD	0	0	0
HY JAPAN	&JAPAN/LBCAP3	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI5/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI5/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI6/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI6/NPLS	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&FALCON/240	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&FALCON/240	USD	0	0	0
HY JAPAN	&JAPAN/LBAYK	USD	0	0	0
HY JAPAN	&JAPAN/LBCYK	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&LBOPP	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&LBOPP	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&20812HUARONG	USD	0	0	0
HY JAPAN	&JAPAN/LBDYK	USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&HYII/KOREA	USD	0	0	0
HY JAPAN	&JAPAN/LBEYK	USD	0	0	0
HY JAPAN	&JAPAN/LBEYK	USD	0	0	0

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HY PRINCIPAL INVESTMENTS ASIA	&DITC		USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&DITC		USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS		USD	0	0	0
HY PRINCIPAL INVESTMENTS ASIA	&WOORI1/NPLS		USD	0	0	0
UNASSIGNED	&AT1		USD	0	0	0
UNASSIGNED	&AT1		USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&TUDOR		USD	0	3,182,474	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	1,181,518	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	20,917,005	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	676,558,415	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	26,354,509	0
PROGRAM TRADING AMERICAS	GFSADJ23117NO		USD	0	-14,833,169	0
OTHER CONVERTS AMERICAS	GFSADJ24491NO		USD	0	-2,709,808	0
BASIC MATERIALS	GFSADJ75381NO		USD	0	-153,518,134	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387NO		USD	0	-186,983,348	0
OTHER STR VOL AMERICAS	GFSADJ24242		USD	0	-27,906,608	0
PROGRAM TRADING AMERICAS	93111517	PROGRAMS AVERAGE PRICE #1	CAD	0	10,247	
HG HYBRID CAPITAL US	93116083	DAN CROWLEY-AIRLINES	USD	0	21,337	
CAPITAL STRUCTURE ARB	93117910	LIPSKY TMS	USD	0	446,250	
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	989,892	
INDEX - FLOW	95121501	LEHMAN BROTHERS FINANCE	USD	0	1,990,000	
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	83,803,223	
HY PROP ENERGY US	95122400	LEHMAN ENERGY FUND	USD	0	25,650,000	0
OTHER CONVERTS AMERICAS	93117217	FINANCIALS	USD	0	0	1,974,741
OTHER CONVERTS AMERICAS	93117221	TELECOM	USD	0	0	1,418,657
US LISTED EQUITIES 1	93116392	E-CONNECTIVITY AVG PX	USD	0	0	20,400
GLOBAL TRADING STRAT-AMER	93114200	MERGERS INVTMT TRD A/C LONG	USD	0	0	37,790,085
GLOBAL TRADING STRAT-AMER	93114200	MERGERS INVTMT TRD A/C LONG	USD	0	0	44,937,566
GLOBAL TRADING STRAT-AMER	93114331	RISK ARB HIGH YIELD TRD BLCKED	USD	0	0	48,020,193
DELTA ONE - NQUANTS	93116092	QUANTS 7	USD	0	0	164,252
PROGRAM TRADING AMERICAS	93111517	PROGRAMS AVERAGE PRICE #1	USD	0	0	4,994
PROGRAM TRADING AMERICAS	93111519	LONDON PROGRAM AVG PRICE	USD	0	0	570,927
PROGRAM TRADING AMERICAS	93111519	LONDON PROGRAM AVG PRICE	USD	0	0	5,907,681
PROGRAM TRADING AMERICAS	93111532	ASIAN PROGRAM AVG PRICE	USD	0	0	3,244
PROGRAM TRADING AMERICAS	93114444	BGI AVG PRICE	USD	0	0	414,616
PROGRAM TRADING AMERICAS	93115553	PROGRAM AGENCY 4AG	USD	0	0	747
RISK ARB AMERICAS	93117261	MEAN REVERSION	USD	0	0	129,812
EVENT DRIVEN FACILITATION	93111530	LEHMAN BROTHERS INC	USD	0	0	45,963,103
TECHNOLOGY	93115314	AVERAGE PRICE	USD	0	0	97,969
TECHNOLOGY	93117542	TECH TRADING PROP	USD	0	0	549,081
TECHNOLOGY	93117754	IAN LINDE NASDAQ	USD	0	0	26,356
FINANCIAL INSTITUTIONS	93116214	FINANCIALS PROP	USD	0	0	1,227,273
AMM	93113109	AMM LBI	USD	0	0	19,507,941
AMM	93117297	N-AMM2 TMS HEDGE ACCOUNT	USD	0	0	484,097
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	0	9,881,145
EQUITY STRATEGY LONG SHORT	93117046	FUNDAMENTAL L/S TEAM	USD	0	0	1,022,143
PROGRAMS BLIND RISK	93115944	OVERSOLD	USD	0	0	5,613
PROGRAMS BLIND RISK	93117392	RISK 16	USD	0	0	600,893
GUARANTEED OPEN/CLOSE	93116424	FINANCIAL SWAP	USD	0	0	479

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PRINCIPAL FIN-BROWNBACK	93111399	RUSS BROWNBACK	USD	0	0	256,599
REAL IVOL	93117555	IRENE GARBER VOLATILITY	USD	0	0	6,592,872
SINGLE STOCK - FLOW	93113116	CUSTOMER FLOW-SINGLE STOCK	USD	0	0	4,106,339
SINGLE STOCK - FLOW	93115692	PROP	USD	0	0	459,884
SINGLE STOCK - FLOW	93117173	N-CONS	USD	0	0	5,874,241
SINGLE STOCK - FLOW	93117175	N-NRG1	USD	0	0	12,635,466
SINGLE STOCK - FLOW	93117176	N-FIN	USD	0	0	39,566
SECTOR TRADING	93117614	3QQ	USD	0	0	3,358
SECTOR TRADING	93117616	5QQ	USD	0	0	58,008
INDEX ARB	93111571	INDEX ARB DESK JF1	USD	0	0	3,310,462
INDEX - FLOW	93115662	PROPRIETARY EQUITY TRADING	USD	0	0	5,863
CORRELATION - FLOW	93114714	PROP TRADING	USD	0	0	622,545
OTHER STR VOL AMERICAS	95121727	STRUCTURED FLOW VOL	USD	0	0	27,342,786
SYN PRIME BROKER AMER	93920232	LBSF N-PR2	USD	0	0	349,331
SYN PRIME BROKER AMER	93920238	PRPH	USD	0	0	374,983
SYN PRIME BROKER AMER	95121001	LB SPECIAL FINANCING N-SP100	USD	0	0	1,200,454
SYN PRIME BROKER AMER	95121005	LB SPECIAL FINANCING N-B2BNAS	USD	0	0	309,846,454
SYN PRIME BROKER AMER	95121005	LB SPECIAL FINANCING N-B2BNAS	USD	0	0	35,753,637
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	0	430,183
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	0	30,376,200
SYN PRIME BROKER AMER	95121668	HEDGE	USD	0	0	346
SYN PRIME BROKER AMER	95121688	ETF MDY	USD	0	0	1,220,048
SYN PRIME BROKER AMER	95121751	PRUT	USD	0	0	1,563,387
SYN PRIME BROKER AMER	95126113	BASKET	USD	0	0	1,577
SINGLE STOCK EXOTICS	95121711	L-EXNLBSF	USD	0	0	226,945
SINGLE STOCK EXOTICS	95121720	L-EEWLBSF	USD	0	0	311,391
SINGLE STOCK EXOTICS	95121722	L-EXQ	USD	0	0	116,839
STAT ARB SYNTHETICS AMERICAS	95121552	STAT ARB FLIP	USD	0	0	35,865
STAT ARB SYNTHETICS AMERICAS	95121552	STAT ARB FLIP	USD	0	0	843,609
STAT ARB SYNTHETICS AMERICAS	95121609	STAT ARB FLIP	USD	0	0	29,959
STAT ARB SYNTHETICS AMERICAS	95126143	STAT ARB FLIP	USD	0	0	102,670
INDEX EXOTICS	95121626	LBSF	USD	0	0	239,109
SINGLE STOCK EXOTICS	95121622	LBSF	USD	0	0	3,006,920
SINGLE STOCK EXOTICS	95126108	L-EXMLBSF	USD	0	0	873,688
INDEX EXOTICS	95121587	LBSF	USD	0	0	1,762,426
SINGLE STOCK EXOTICS	95121586	LBSF	USD	0	0	1,247,089
SINGLE STOCK EXOTICS	95121577	LBSF	USD	0	0	3,612,244
INDEX EXOTICS	95121578	LBSF	USD	0	0	9,864,557
VAR/SWAPS CORRELATION	95121538	L-WGILBSF	USD	0	0	26,077
SINGLE STOCK EXOTICS	95121540	LBSF	USD	0	0	174,297
SINGLE STOCK EXOTICS	95121721	L-EXH	USD	0	0	92,767
SINGLE STOCK EXOTICS	95121850	L-EX1LBSF	USD	0	0	1,787
SINGLE STOCK EXOTICS	95121853	L-EX4LBSF	USD	0	0	628,512
SINGLE STOCK EXOTICS	95121718	L- EXW	USD	0	0	57,250
INDEX EXOTICS	95121712	L-SWXLBSF	USD	0	0	18,873
INDEX - FLOW	95126145	N-KDS TMS ACCOUNT	USD	0	0	2,140,735
CORRELATION - FLOW	95121793	N-IVOL3	USD	0	0	8,133,905
SINGLE STOCK - STR	93920105	LBSF N-DPE	USD	0	0	81,725,051
SINGLE STOCK - STR	95121585	LBSF JEL	USD	0	0	1,241

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CORRELATION - STR	95121596	COR-LBSF	USD	0	0	4,356,060
CORRELATION - STR	95121794	N-USL	USD	0	0	3,572,227
CORRELATION - STR	95121795	N-USM	USD	0	0	228,152
CORRELATION - STR	95121796	N-USS	USD	0	0	2,326,477
SINGLE STOCK - FLOW	93920138	LBSF N-SEC	USD	0	0	22,326
SINGLE STOCK - FLOW	95126122	N-AMMSLBF	USD	0	0	611,249
SINGLE STOCK EXOTICS	95121770	L-EXZLBSF	USD	0	0	2,192
SINGLE STOCK EXOTICS	95121851	L-EX2LBSF	USD	0	0	10,782
INDEX EXOTICS	95125150	TUEV CERTIFICATES	USD	0	0	697,079
OPPORTUNITY FUND	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0
PIM BOSTON	9311561410	BOSTON (031) AVG PX ACCOUNT	USD	0	0	0
PAM MM	9311750013	NB ASSET MANAGEMENT ERROR A/C	USD	0	0	0
PIM ATLANTA	9311570213	LEHMAN BROTHERS MOXY ALLOC	USD	0	0	0
PIM BOSTON	9311553516	BOSTON AVG PX ACCOUNT	USD	0	0	0
PIM CHICAGO- LASALLE	9311553219	CHICAGO AVG PX ACCOUNT	USD	0	0	0
PIM DALLAS	9311553318	DALLAS AVG PX ACCOUNT	USD	0	0	0
PIM LOS ANGELES	9311560412	LOS ANGELES AVG PX ACCOUNT	USD	0	0	0
PIM MIAMI	9311553417	MIAMI AVG PX ACCOUNT	USD	0	0	0
NEW YORK	9311560313	NY WFC AVG PX ACCOUNT	USD	0	0	0
PIM PALM BEACH	9311560917	PALM BEACH AVG PX ACCOUNT	USD	0	0	0
PIM PHILADELPHIA	9311520010	PHILADELPHIA MOXY AVG PRICE	USD	0	0	0
PIM SAN FRANCISCO	9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-970	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-366	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-1,012	0
HY DISTRESSED US	93115641	DISTRESSED BEGGANS EQUITY	USD	0	-9	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-15,502,868	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	29,999,473	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-7,498,338	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	10,056,137	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-10,450,052	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	1,109,593	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-856,351	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-13,502,782	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	2,814,471	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-156,187	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-183,405	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	724,946	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-207	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	1,579,188	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-9,760,283	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	5,129,415	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-29,575	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	162,097	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-6,332,367	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	3,689,756	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-5,397,812	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	190,906	0	0

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HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-7,548	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-1,250	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-200,000	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-473	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-162,500	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	15,502,868	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-29,999,473	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	7,498,338	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-10,056,137	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	10,450,052	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-1,109,593	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	856,351	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	13,502,782	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-2,814,471	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	156,187	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	970	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	366	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	1,012	0
HG FLOW TRADING US	93168121	LEHMAN BROTHERS	USD	0	9	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	28,639,486	0	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	0	-2,003,750	0
HG FIRM RELATIONSHIP LOANS	93115477	SONOCO-CORP HEDGE	USD	5,381,770	0	0
HG FIRM RELATIONSHIP LOANS	93115918	BANK LOAN HEDGE 2	USD	5,186,690	0	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-22,821,789	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-15,614,095	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-1,951,711	0
HG CREDIT STRATEGY US	93117672	CS CREDIT CAPARB TMS	USD	0	-1,424,915	0
CDO CREDIT STRATEGY US	93117600		USD	0	11,410,895	0
CDO CREDIT STRATEGY US	93117600		USD	0	7,807,047	0
CDO CREDIT STRATEGY US	93117600		USD	0	1,688,313	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	11,410,895	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	7,807,047	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	1,688,313	0
HG CREDIT STRATEGY US	95121783	UNIVISION TMS	USD	0	-26,504,433	0
HG CREDIT STRATEGY US	95121783	UNIVISION TMS	USD	0	-5,995,700	0
OTHER BANKING INDUST AMER	73410074	LB1 GROUP	USD	0	1,500,000	0
CDO CREDIT STRATEGY US	95121724		USD	0	27,113,589	0
CDO CREDIT STRATEGY US	95121724		USD	0	2,742,239	0
CDO CREDIT STRATEGY US	95121724		USD	0	4,166,667	0
HY CREDIT STRATEGY US	95121723		USD	0	27,113,589	0
HY CREDIT STRATEGY US	95121723		USD	0	2,742,239	0
HY CREDIT STRATEGY US	95121723		USD	0	4,166,667	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-54,227,178	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-5,484,478	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-8,333,333	0
PRIN FINANCE RESIDENTIAL	95121764	PROJECT REUNION	USD	0	-1,500,000	0
PIM LOS ANGELES	93115604	LOS ANGELES AVG PX ACCOUNT	USD	0	-6,977	0
PIM MIAMI	93117733	LEHMAN BROTHERS INC	USD	0	-107,956	0
HY PROP CDO US	93117228	CDO PROP EQUITY TRADING	USD	0	-298,631	0

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CDO PE AMERICAS	93117085	LB CDO PE FUND	USD	0	-2,138,221	0
SINGLE STOCK - FLOW	93117177	N-BOX	USD	0	-840,393,054	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	-1,570,557	0
PRINCIPAL	93117053	PRO-A/C CONV SEC TRADING	USD	0	-1,036,541	0
INDEX - FLOW	93111514	LEHMAN BROTHERS INC	USD	0	-697,644,811	0
CORRELATION - FLOW	93114714	PROP TRADING	USD	0	-72,399,660	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	13,054,631	0	0
DISTRESSED & LEV EQ	93117685	DALEV	USD	0	-57,644,772	0
DISTRESSED & LEV EQ	93117684	DALEV	USD	60,545	0	0
DISTRESSED & LEV EQ	93117684	DALEV	USD	0	-3,249,411	0
NEW YORK	9311775317		USD	0	0	0
INSTITUTIONAL FIN AMERICA	93117553	TMS IF ETF FUTURE	USD	0	0	0
SINGLE STOCK - STR	93115999	DPA BUYBACK LBI	USD	0	0	0
HG HYBRID CAPITAL US	95126156	CROWLEY - LB1	USD	0	108,177,133	0
SECONDARY	93115880	LONG BONDS	USD	0	-26,396,740	0
STRUCTURED PRODUCTS	93160465	CUSTOMER TOB ACCOUNT	USD	0	-9,363,330	0
HG HYBRID CAPITAL US	93111131	PRD STOCK TRADING	USD	0	-336,872	0
HG FLOW TRADING US	93117941	MK TMS	USD	0	-20,094,862	0
PROPRIETARY	93161450	HOUSING	USD	0	-62,781,866	0
PROPRIETARY	93160364	LONG BOND	USD	0	-3,505,000	0

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Net Reverse	Reverse Repo Allocation	Gilts Adjustment	Borrows	Cash Borrow Allocation	Lockup 15C3	FASB 140	Net Margin Debit	Seg Cash Balance
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	16,209,828	0	0	0	0
0	0	0	0	3,547,005	0	0	0	0
0	0	0	0	98,689,706	0	0	0	0
0	0	0	0	1,026,268	0	0	0	0
0	0	0	0	1,548,469	0	0	0	0
0	0	0	0	3,985,270	0	0	0	0
0	0	0	0	14,638,685	0	0	0	0
0	0	0	0	-233,699,382	0	0	0	0
0	0	0	0	247,229,008	0	0	0	0
0	0	0	0	745,052,924	0	0	0	0
0	0	0	0	727,924	0	0	0	0
0	0	0	0	26,969	0	0	0	0
0	0	0	0	5,790,407	0	0	0	0
0	0	0	0	402,471	0	0	0	0
0	0	0	0	2,907	0	0	0	0
0	0	0	0	274,526	0	0	0	0
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0	0	0	0	1,045,349	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	3,397,006	0	0	0	0
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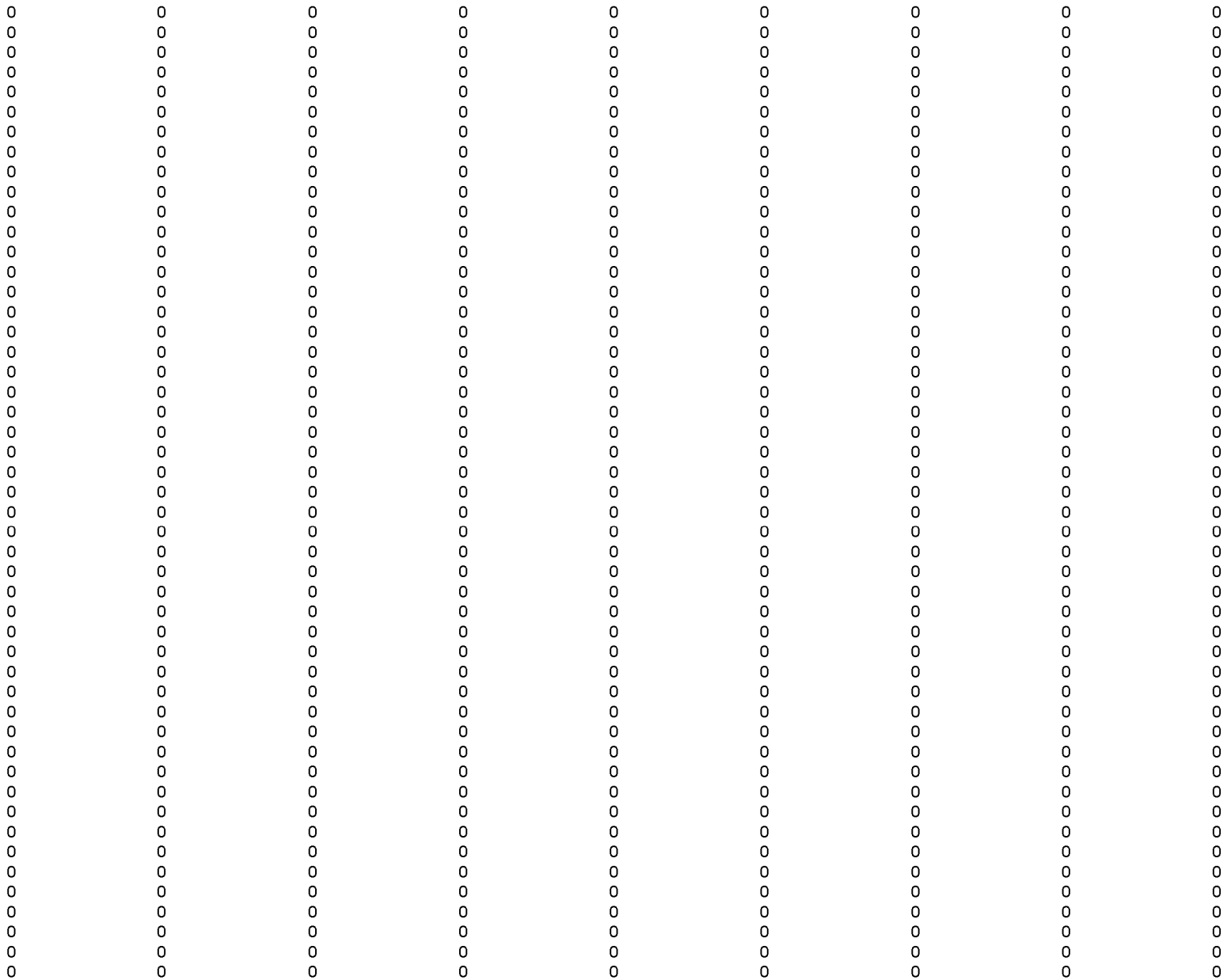

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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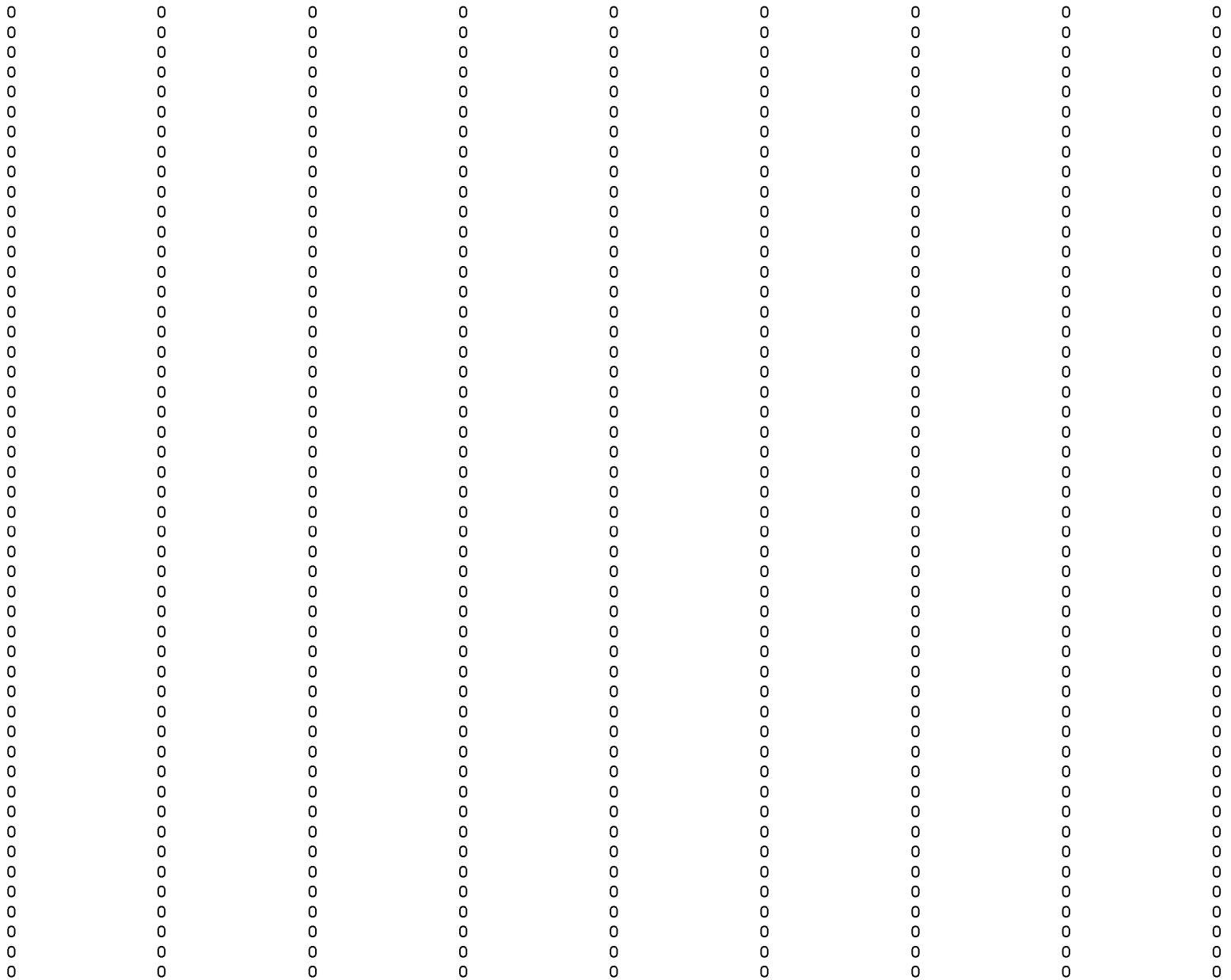

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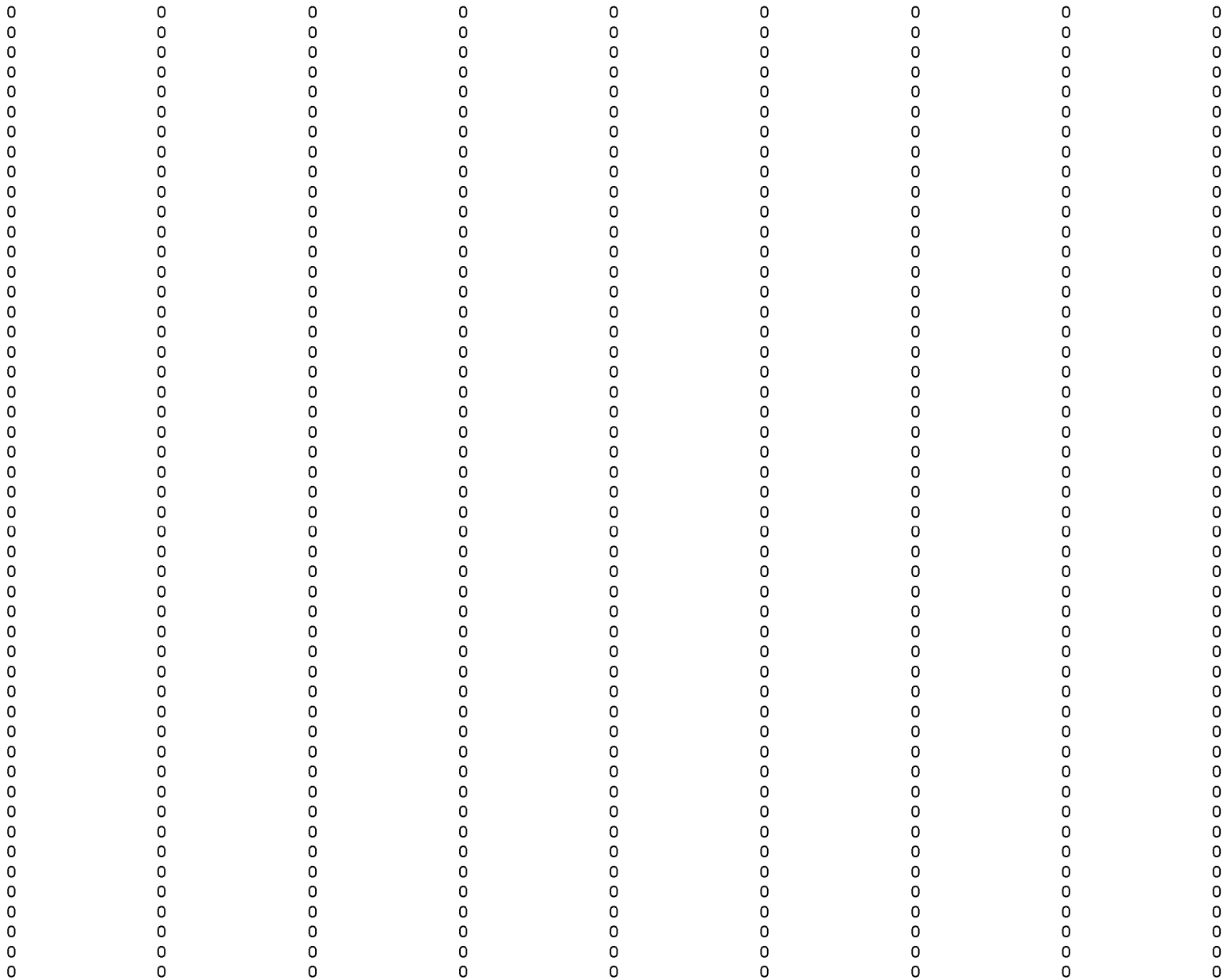

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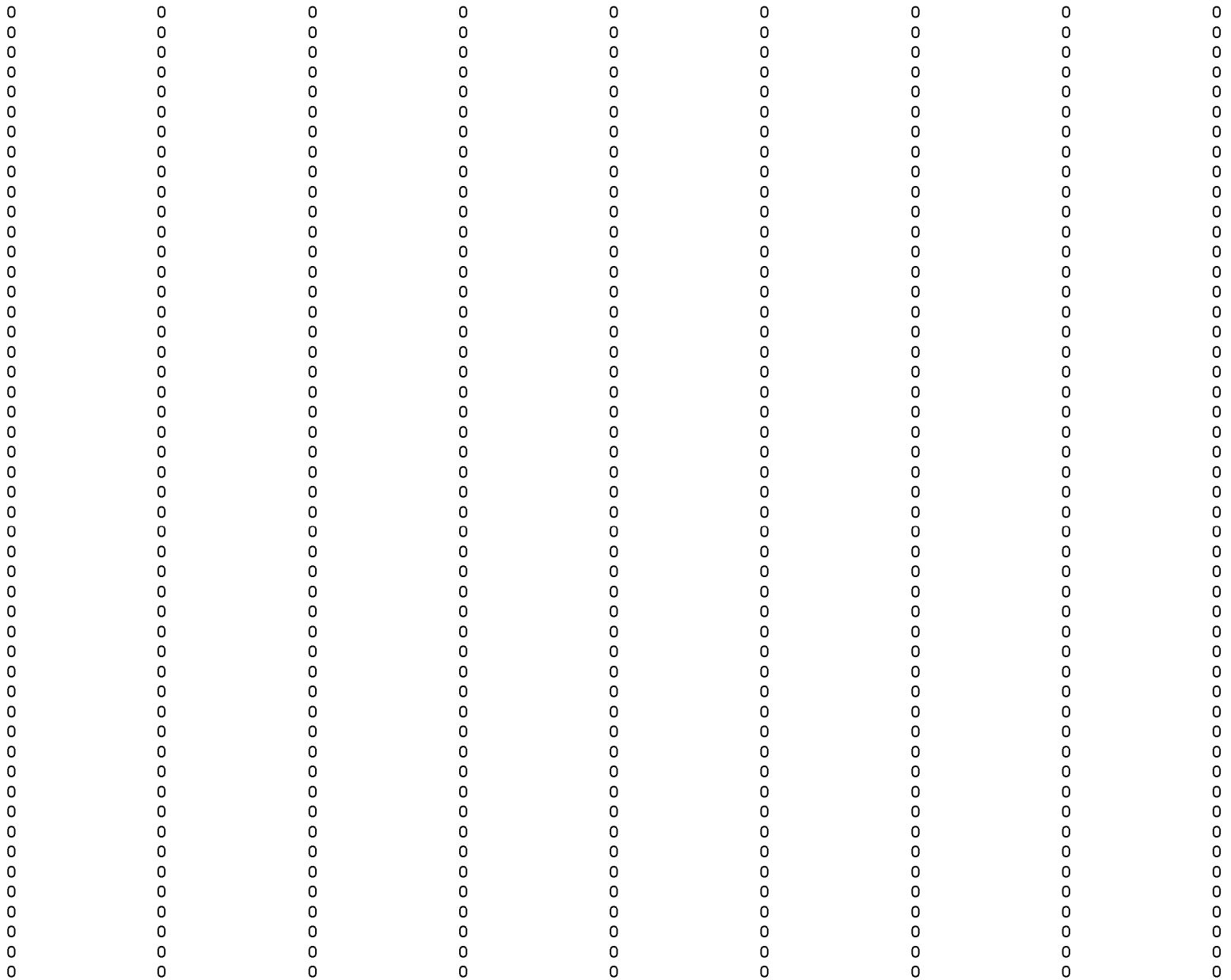

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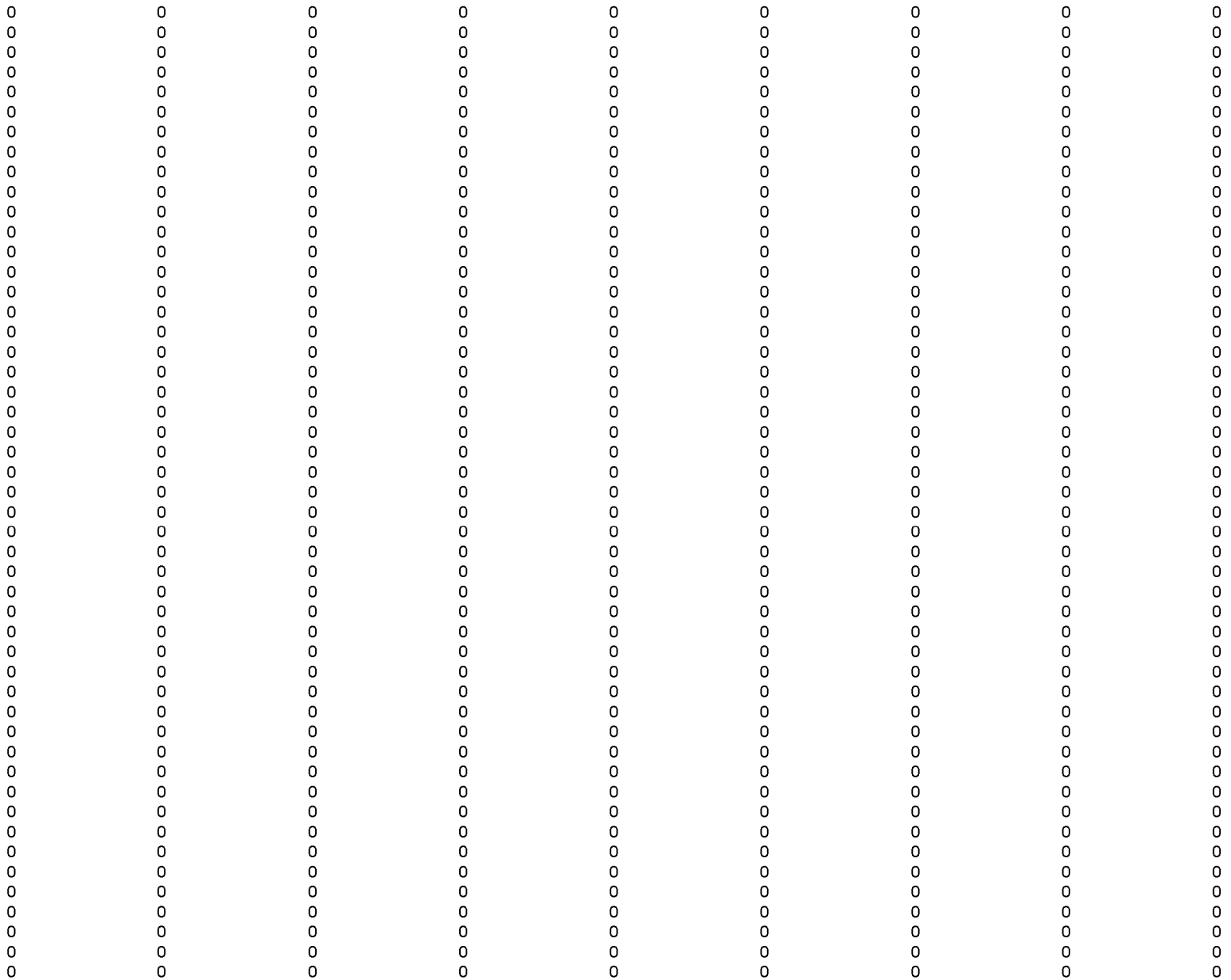

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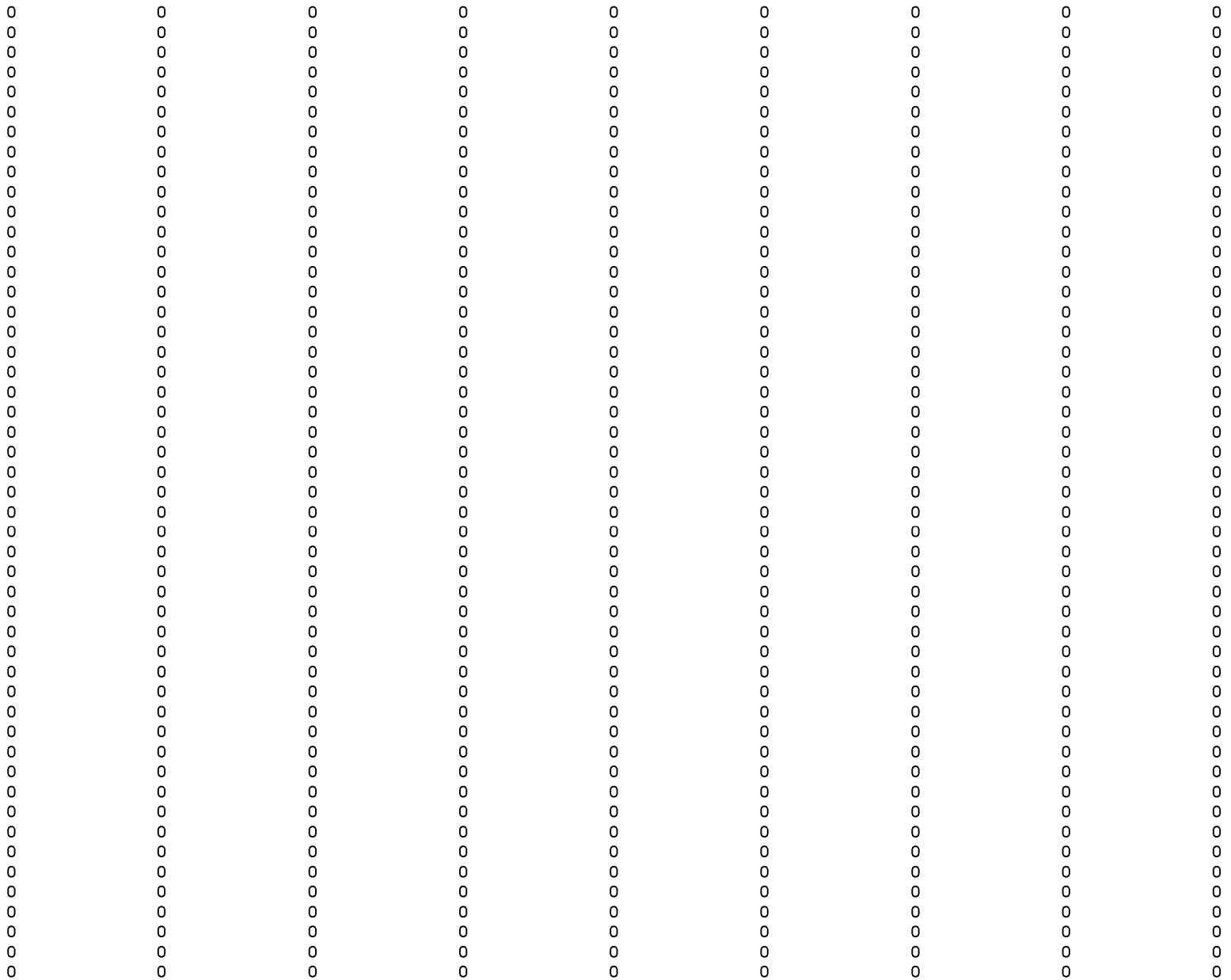

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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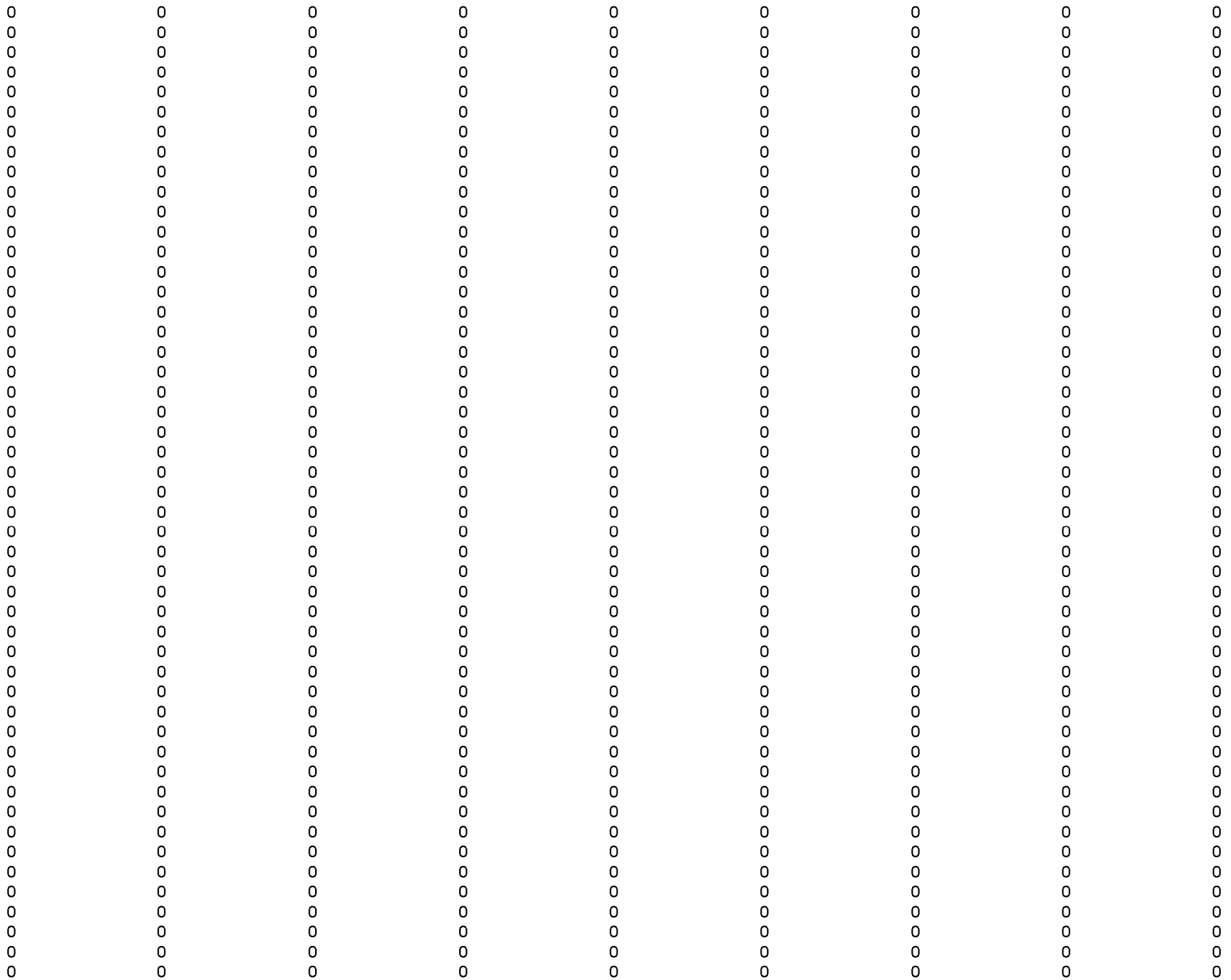
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



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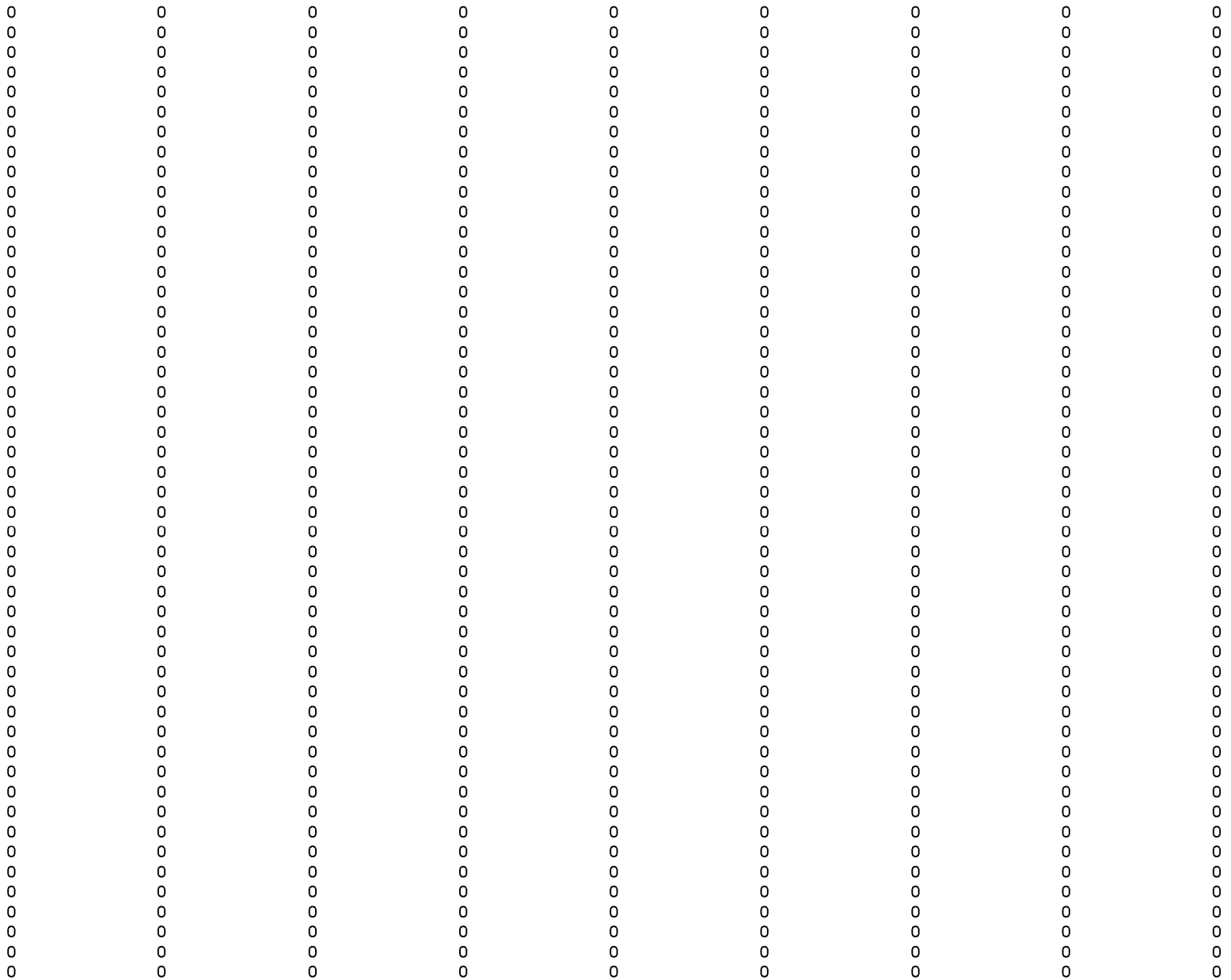

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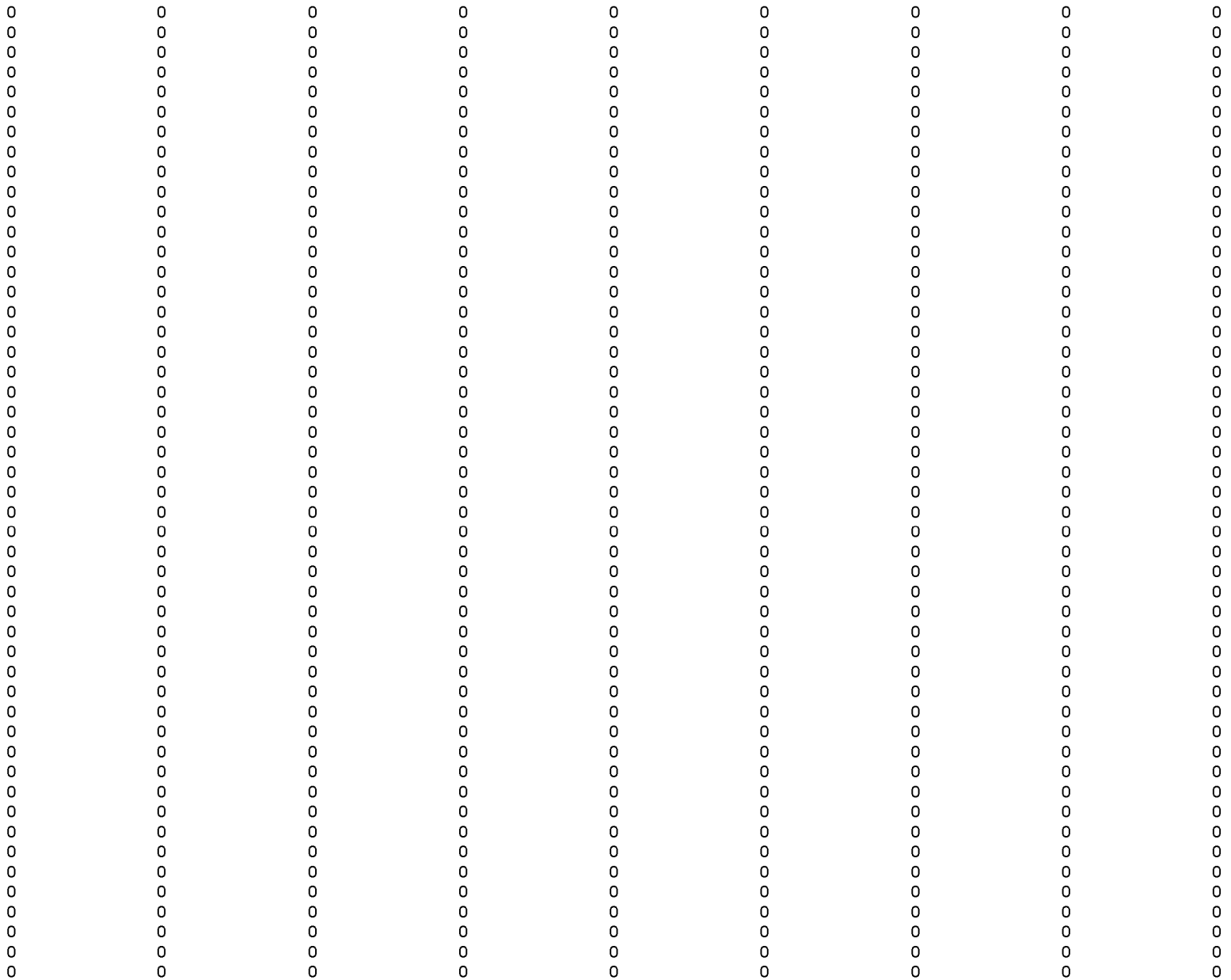

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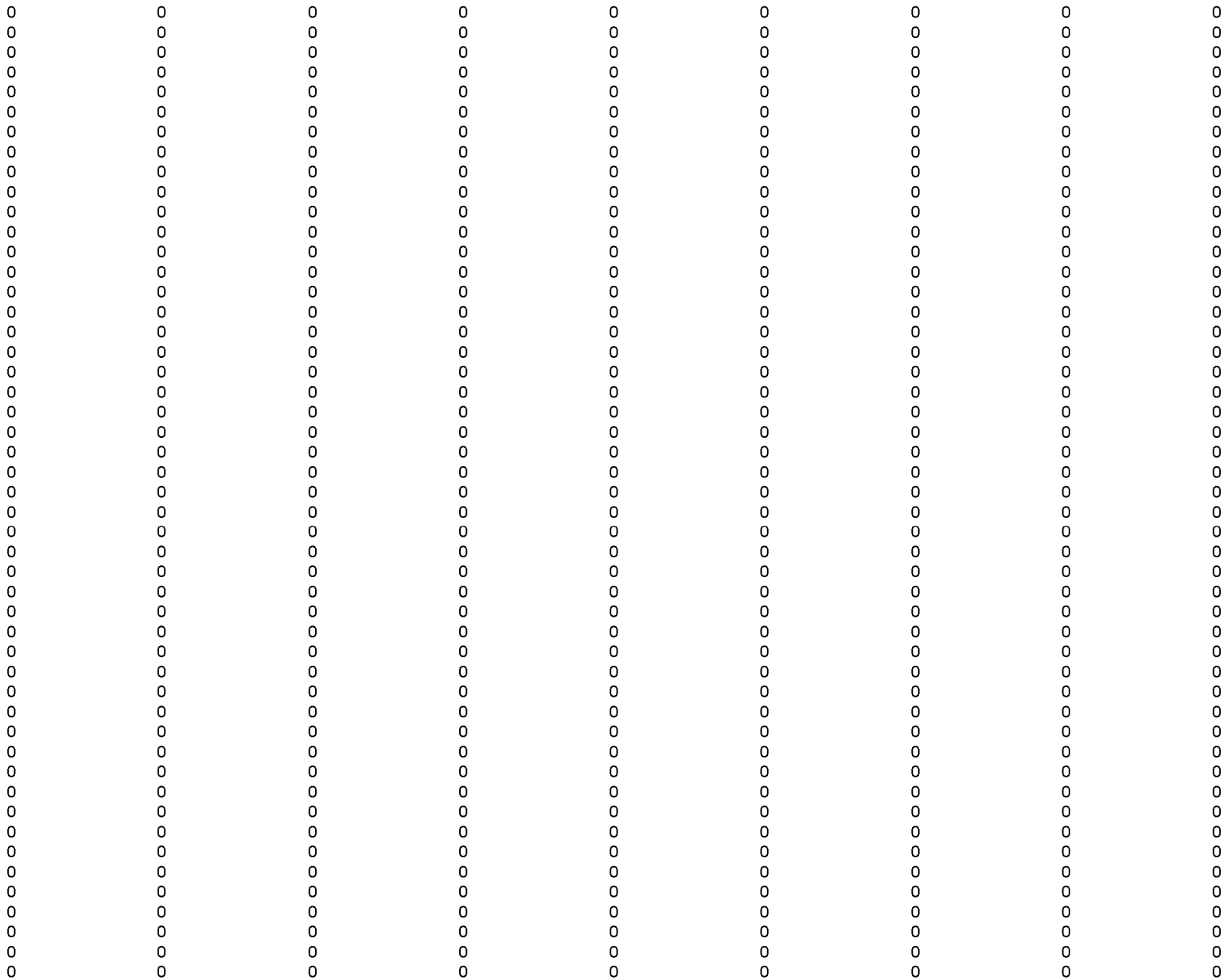

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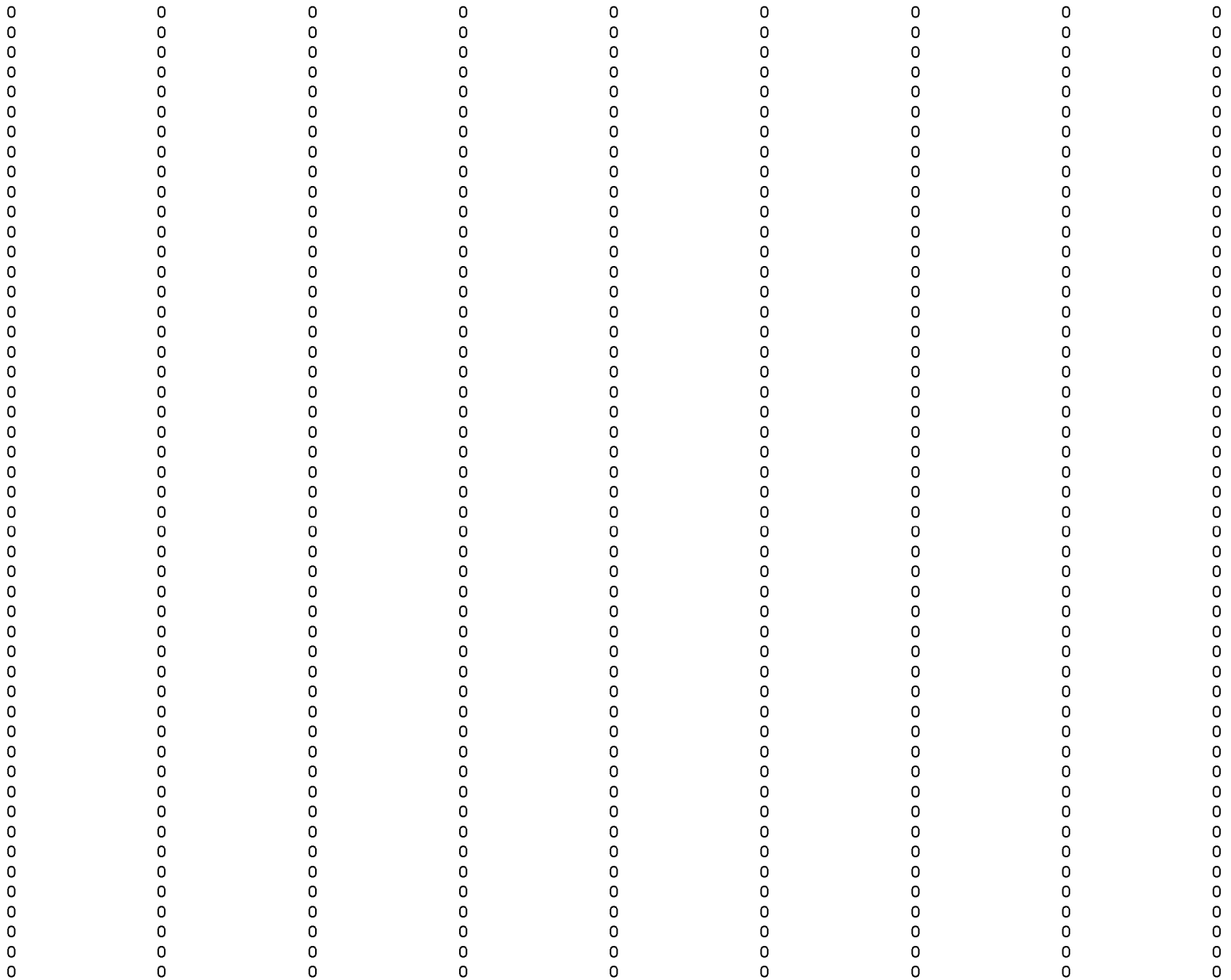

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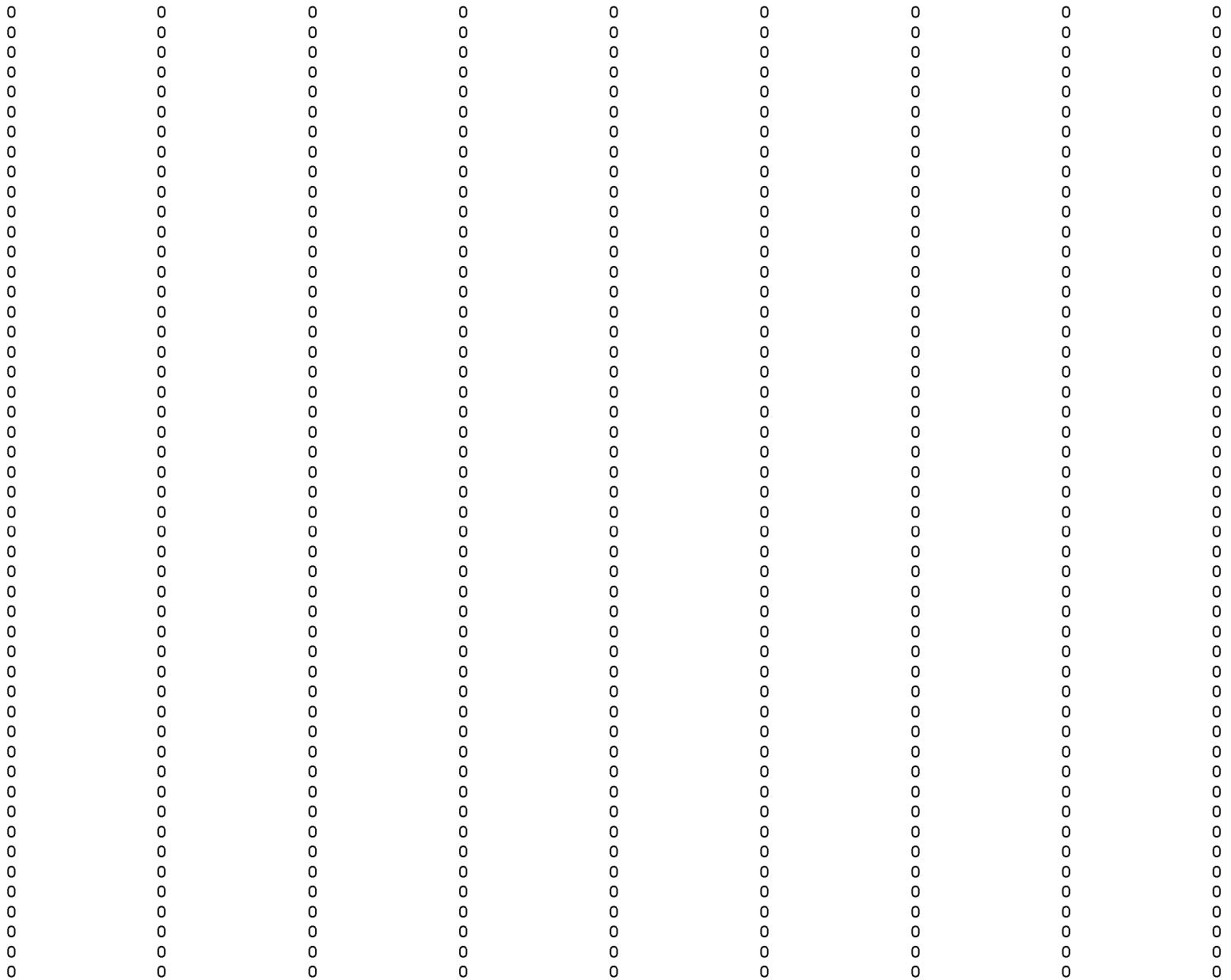

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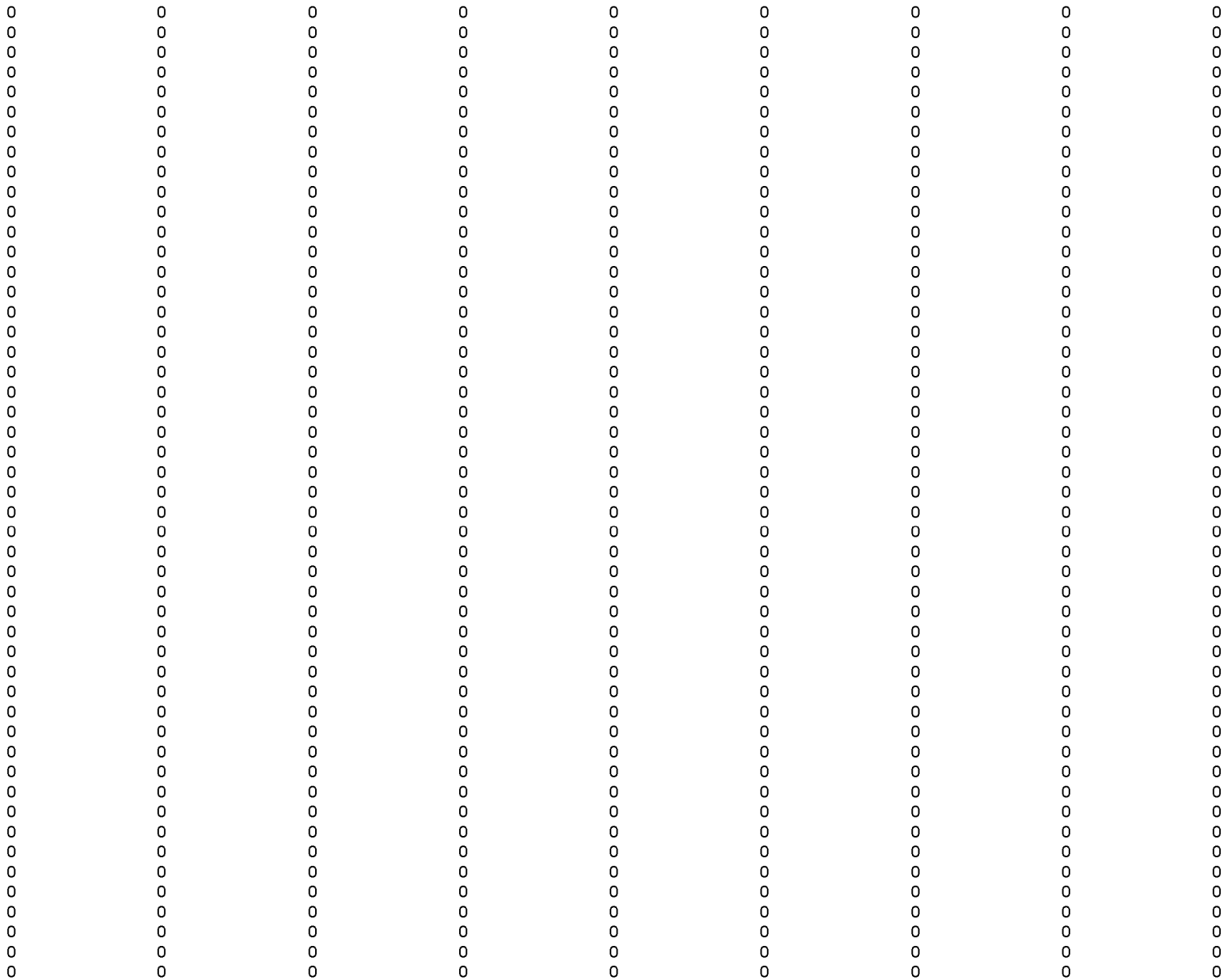

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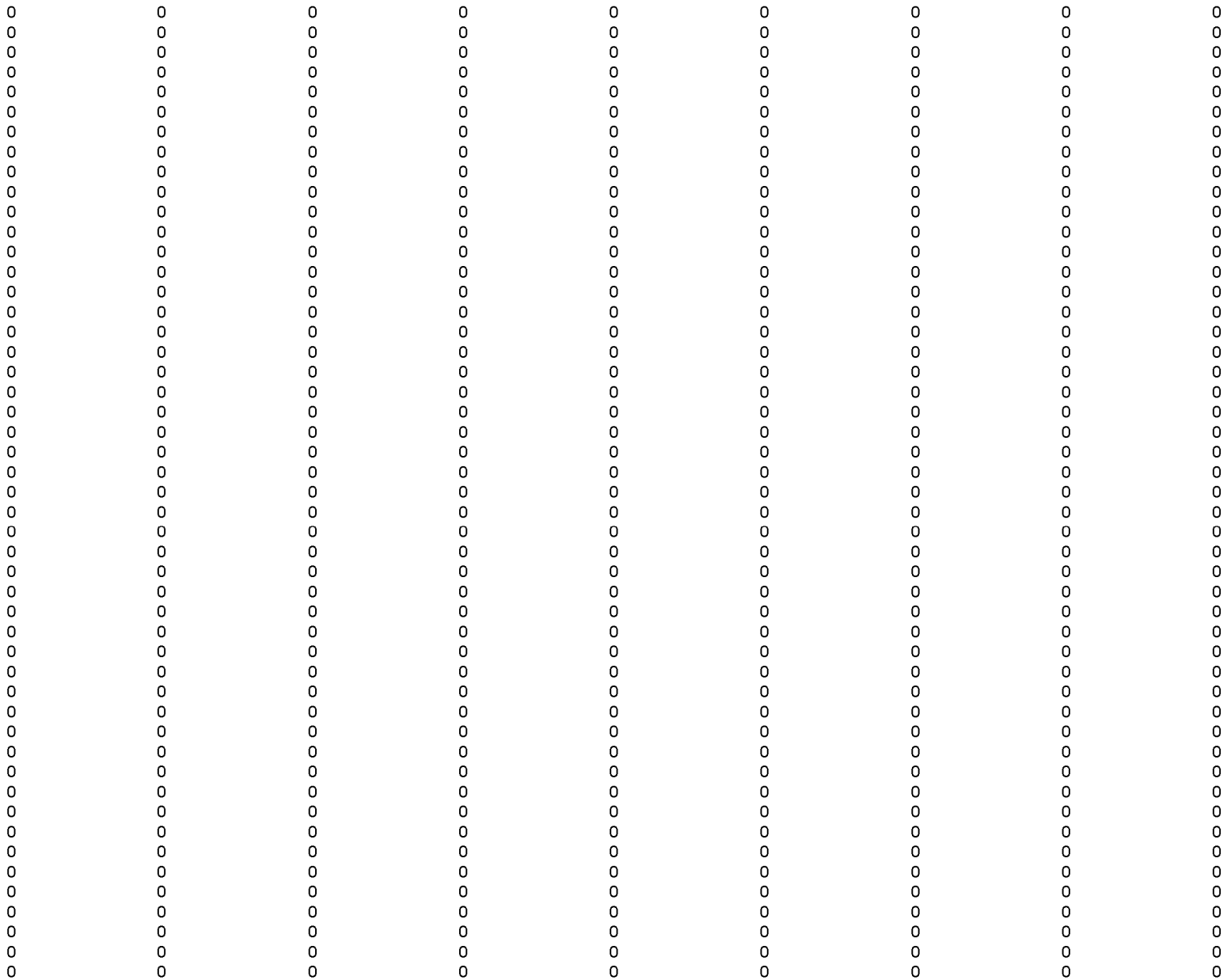

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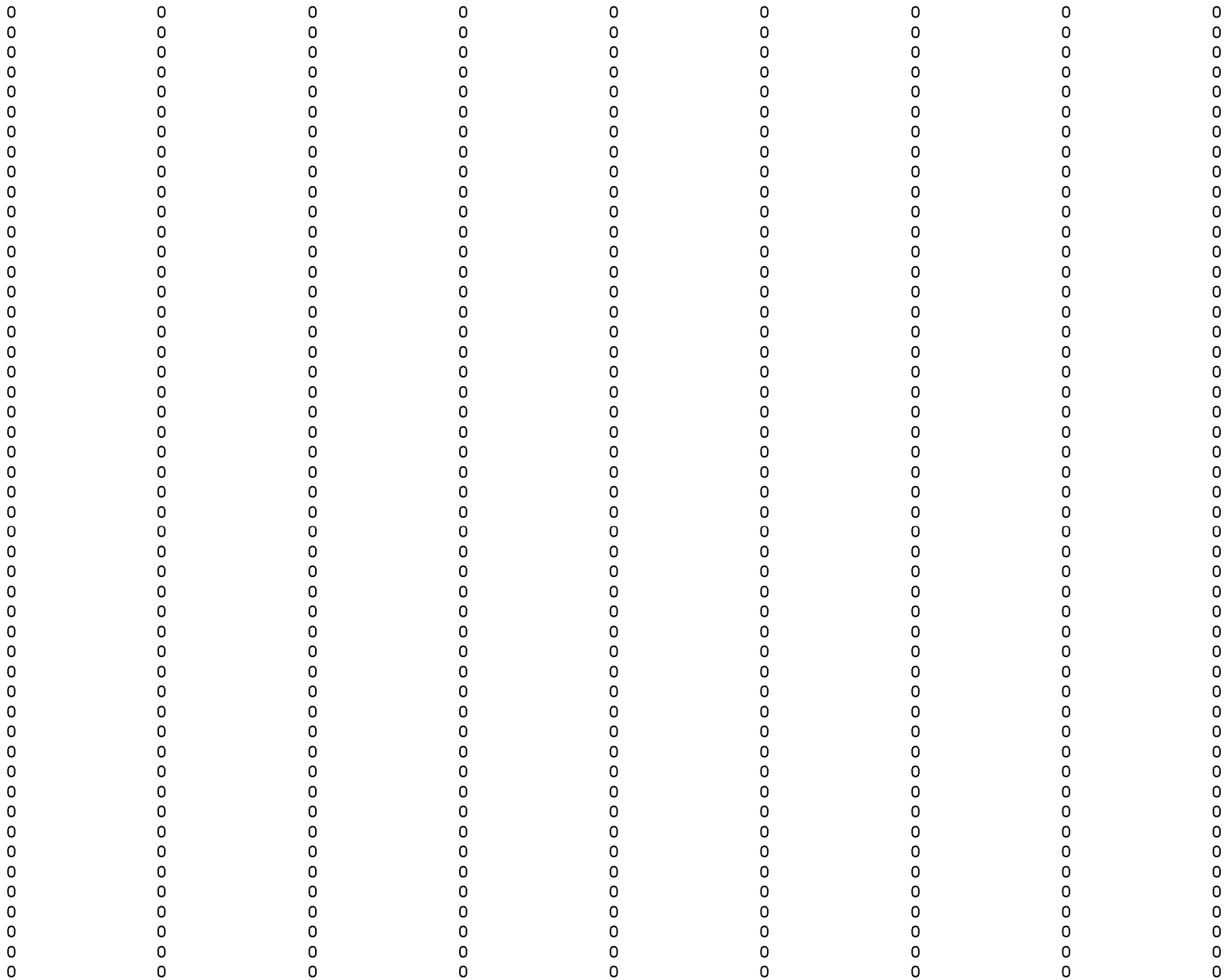

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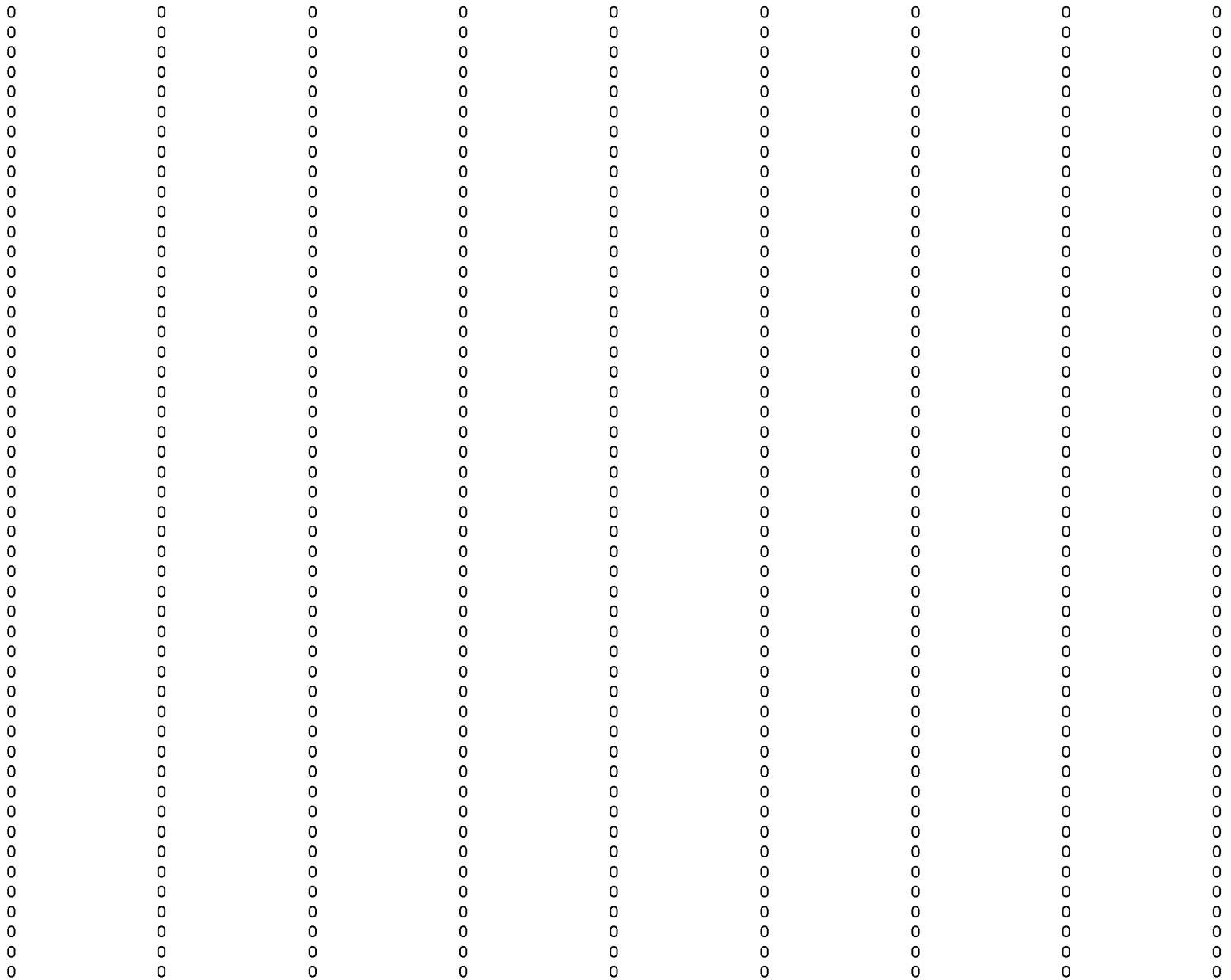

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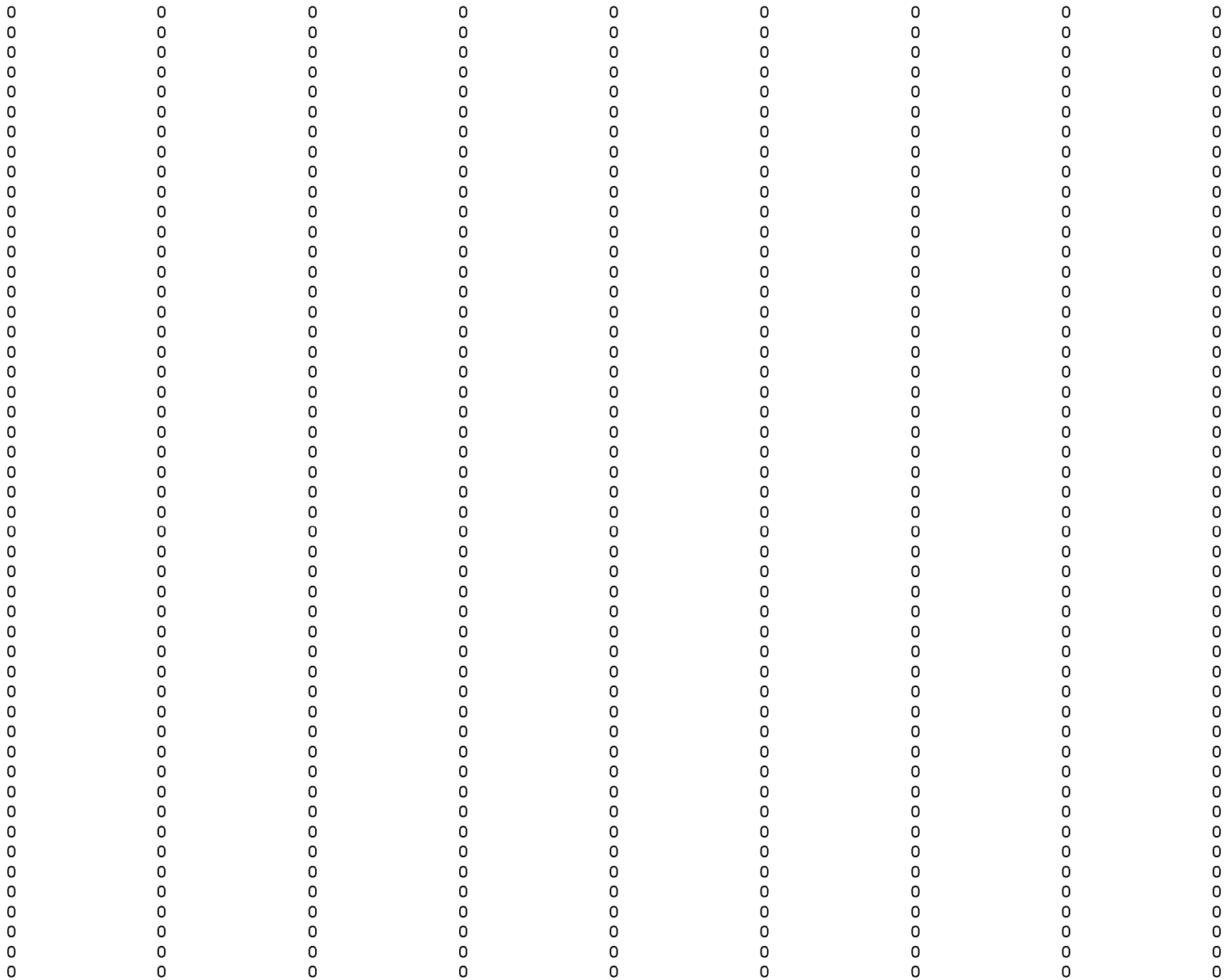

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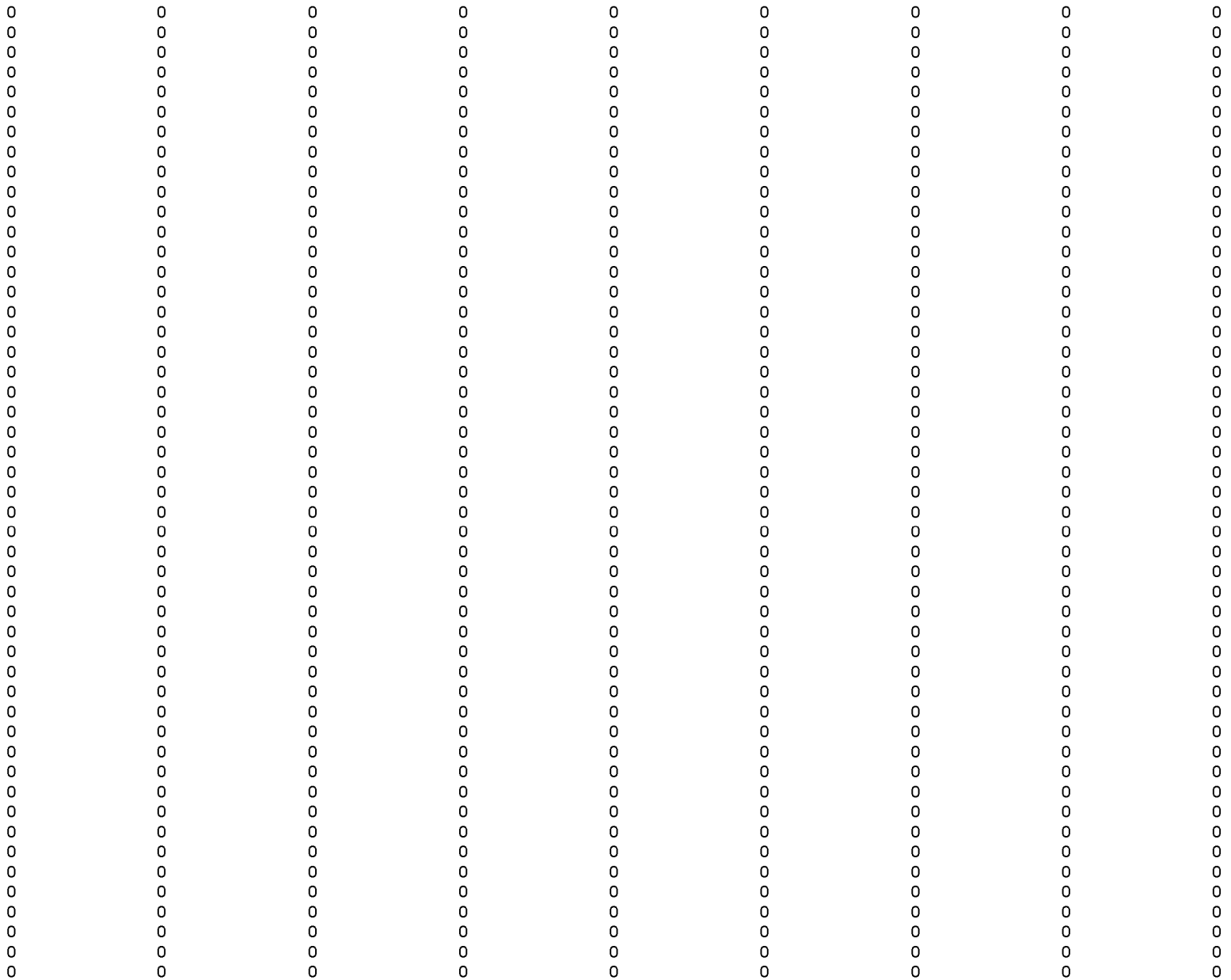

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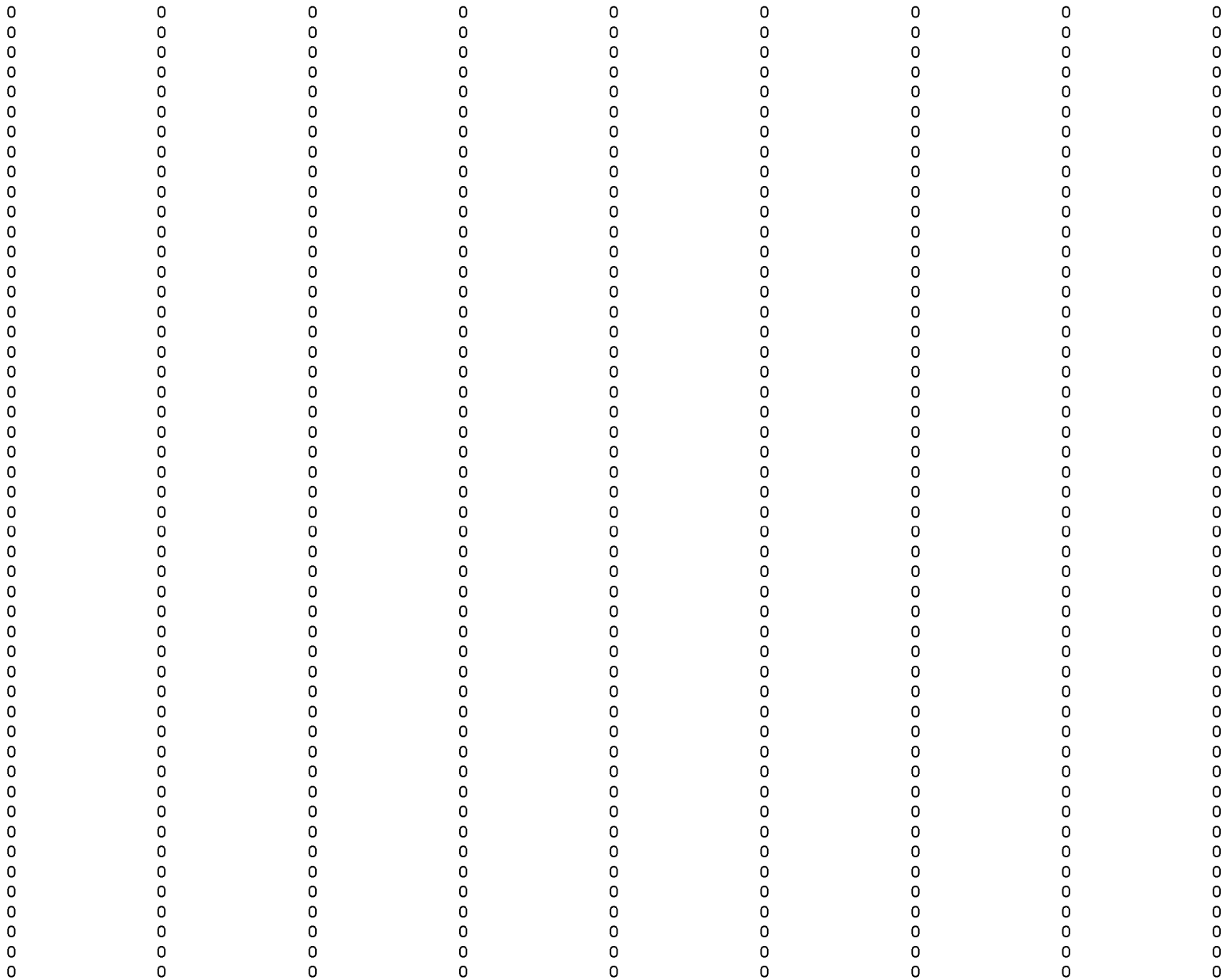

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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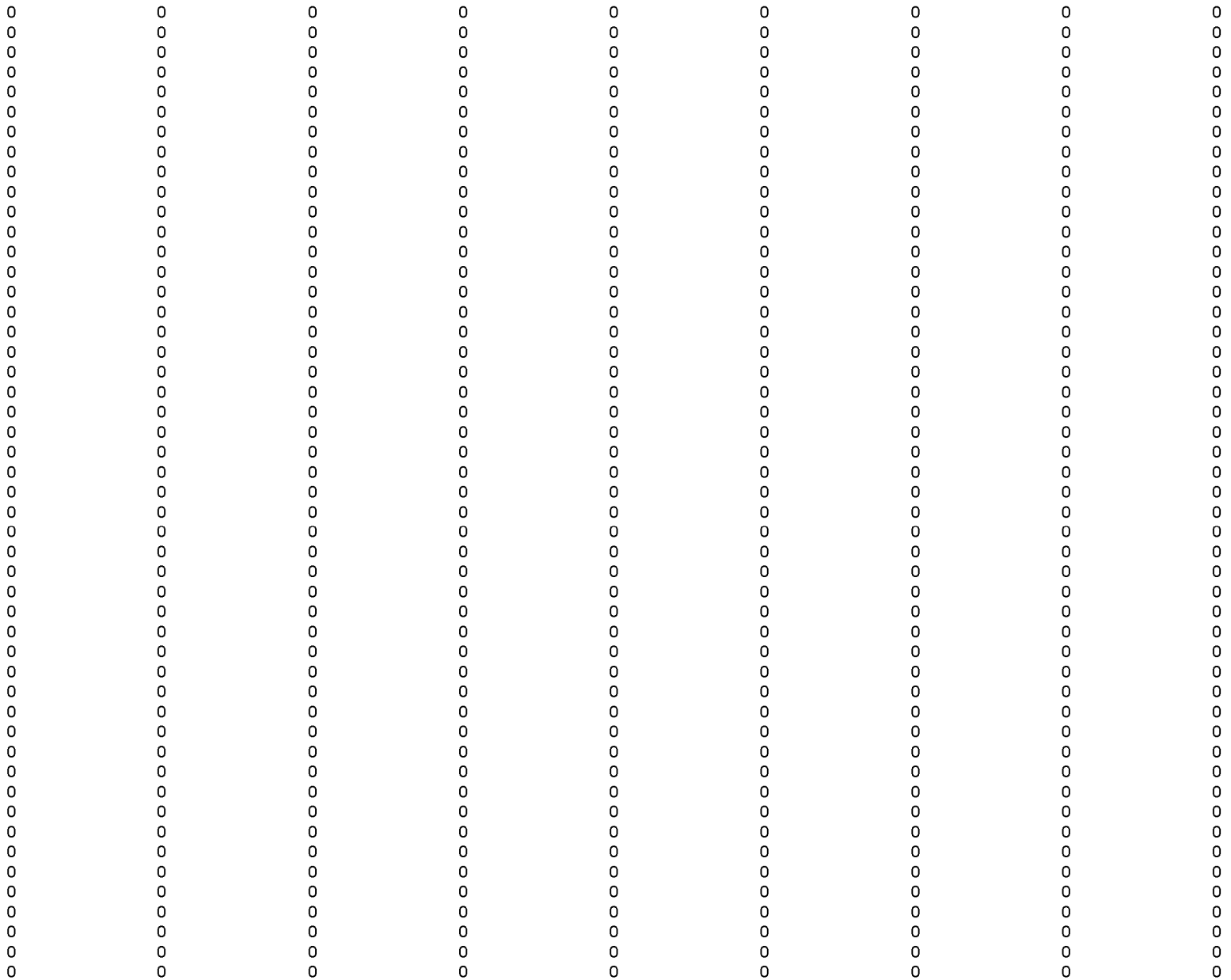

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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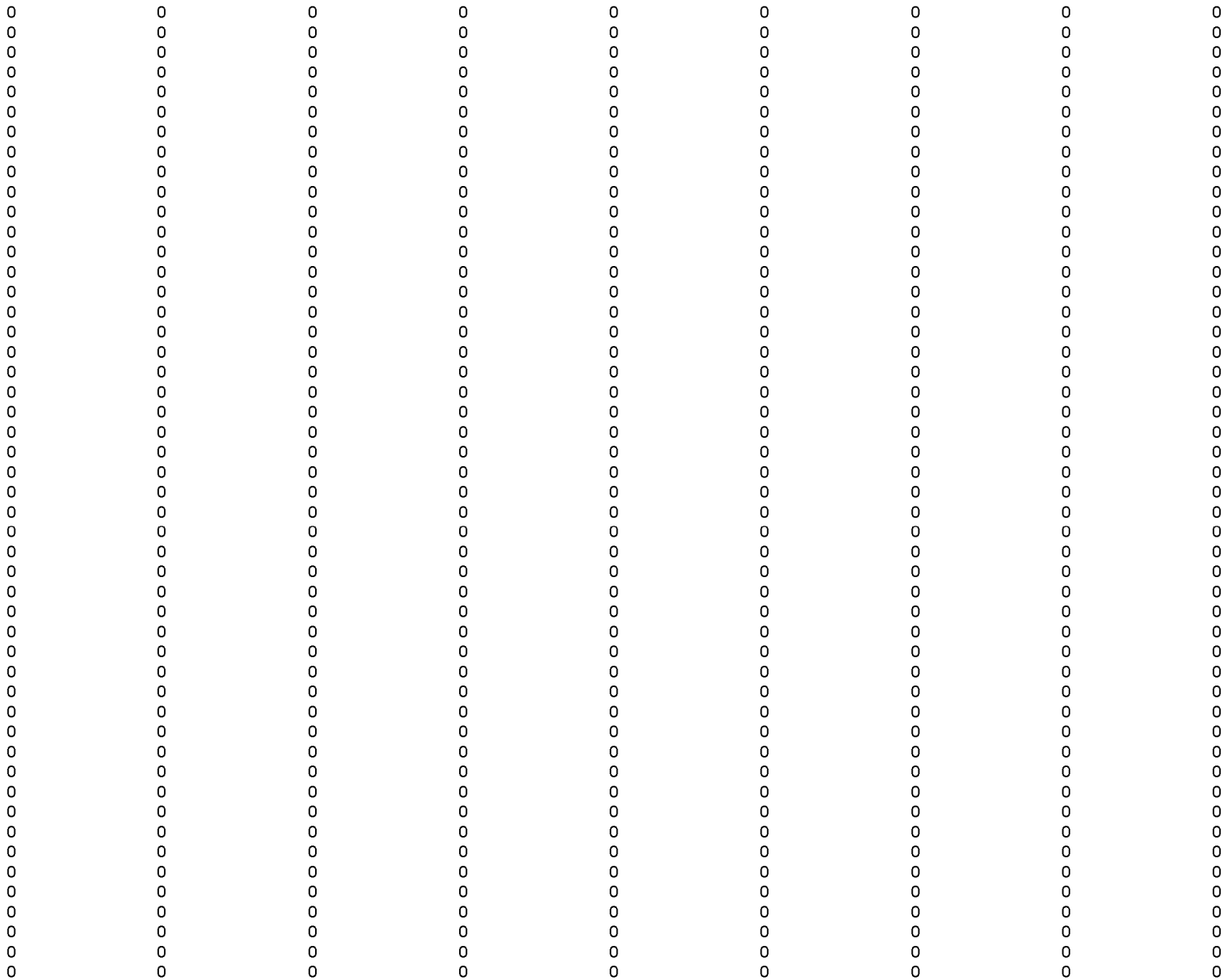

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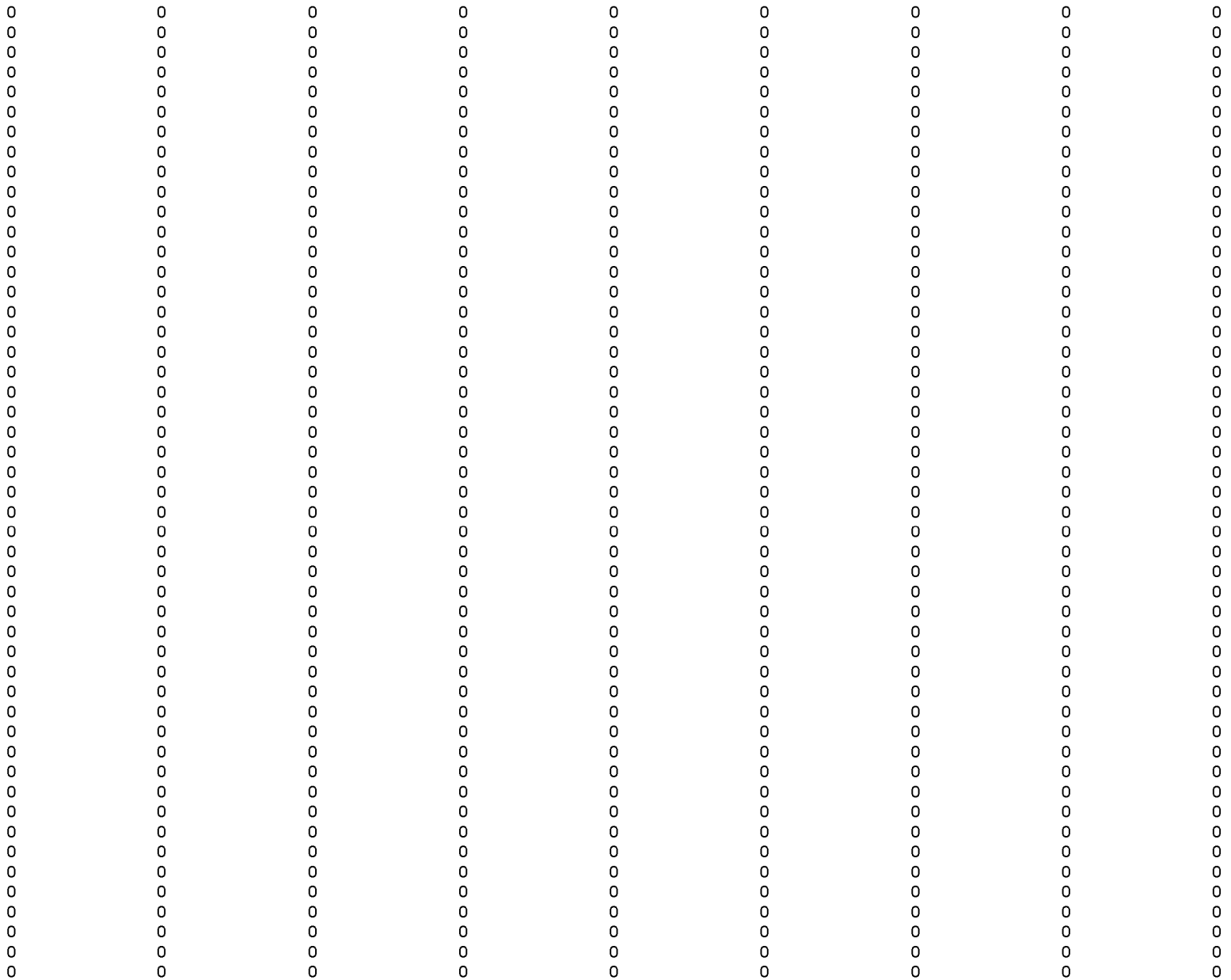

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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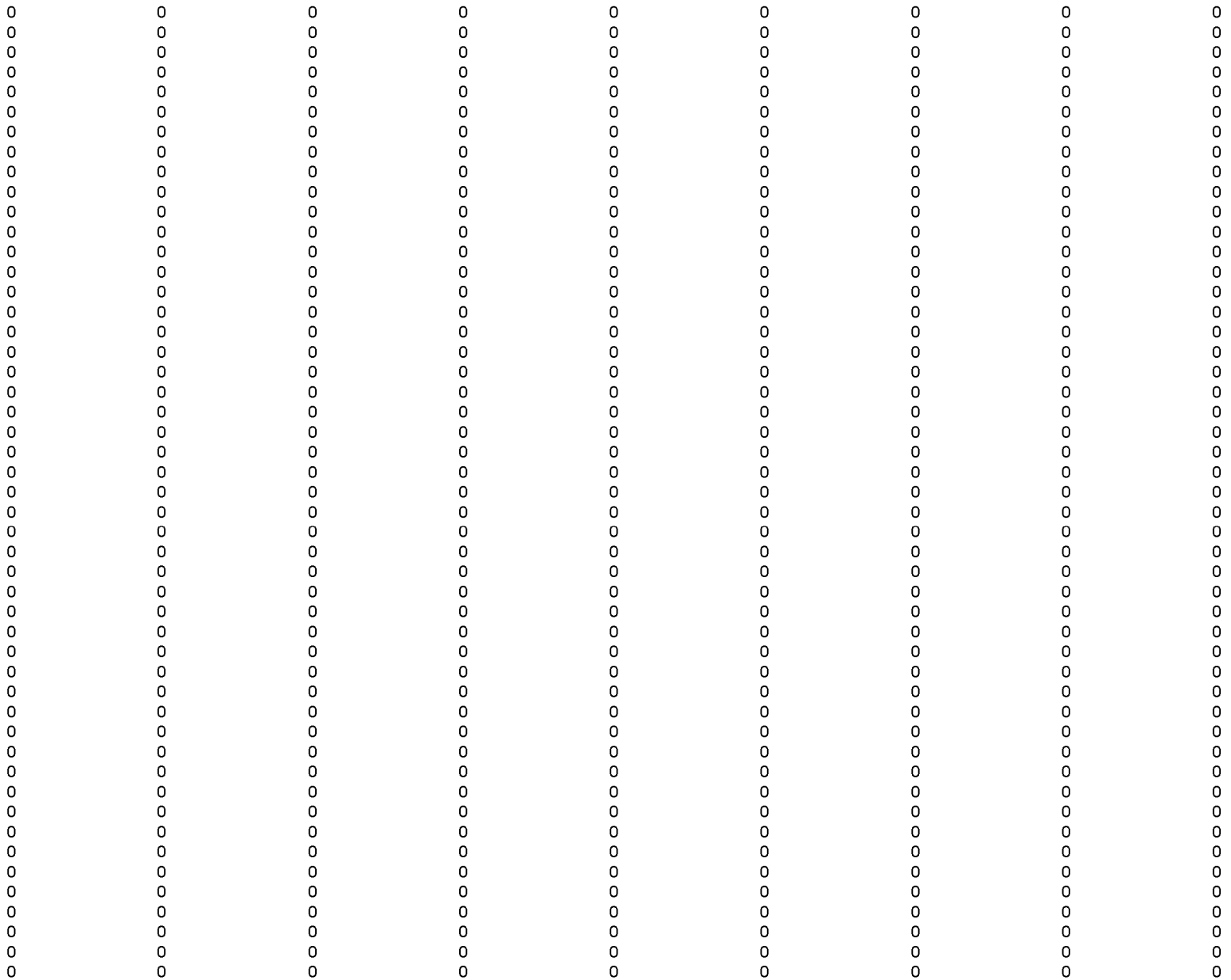
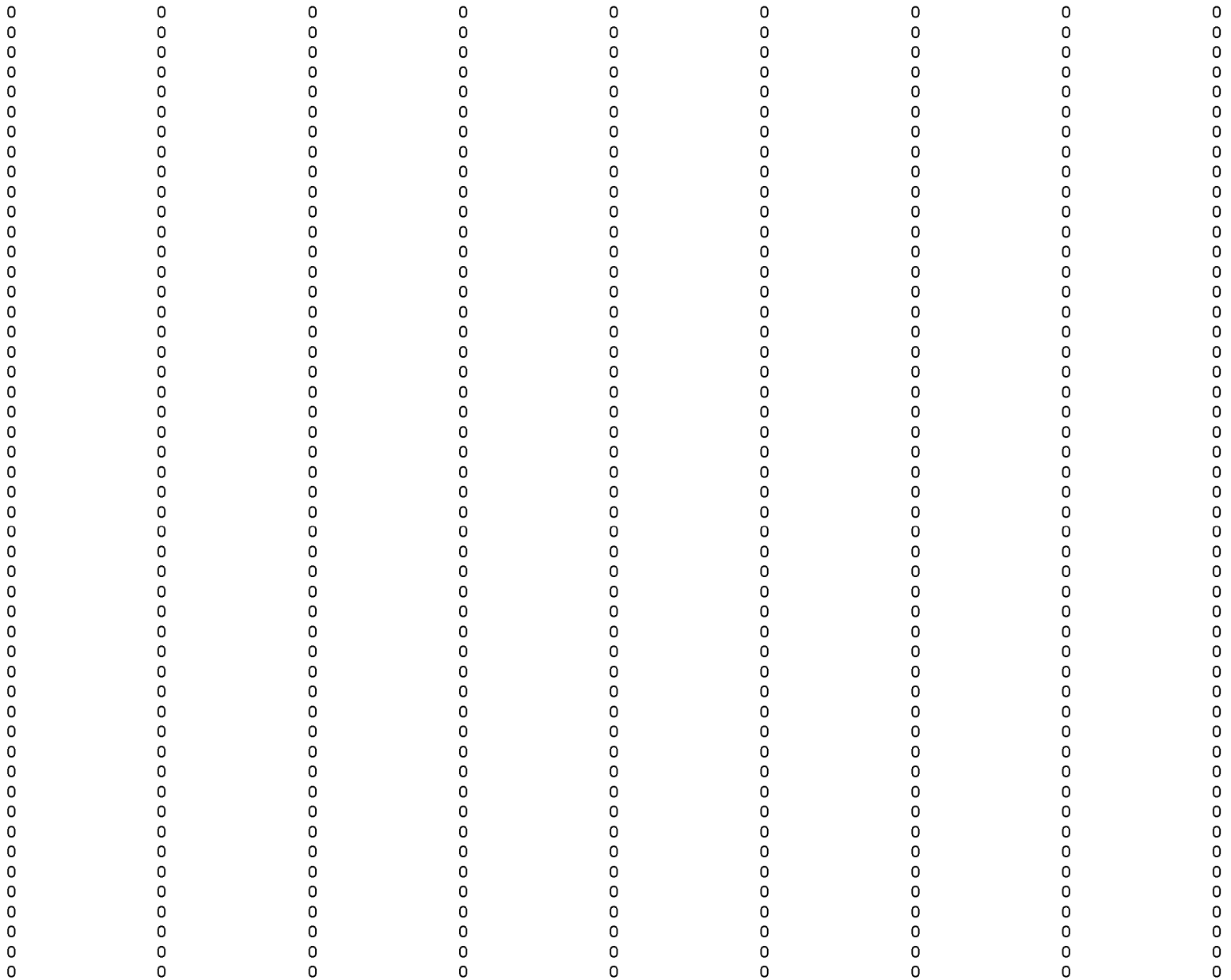


FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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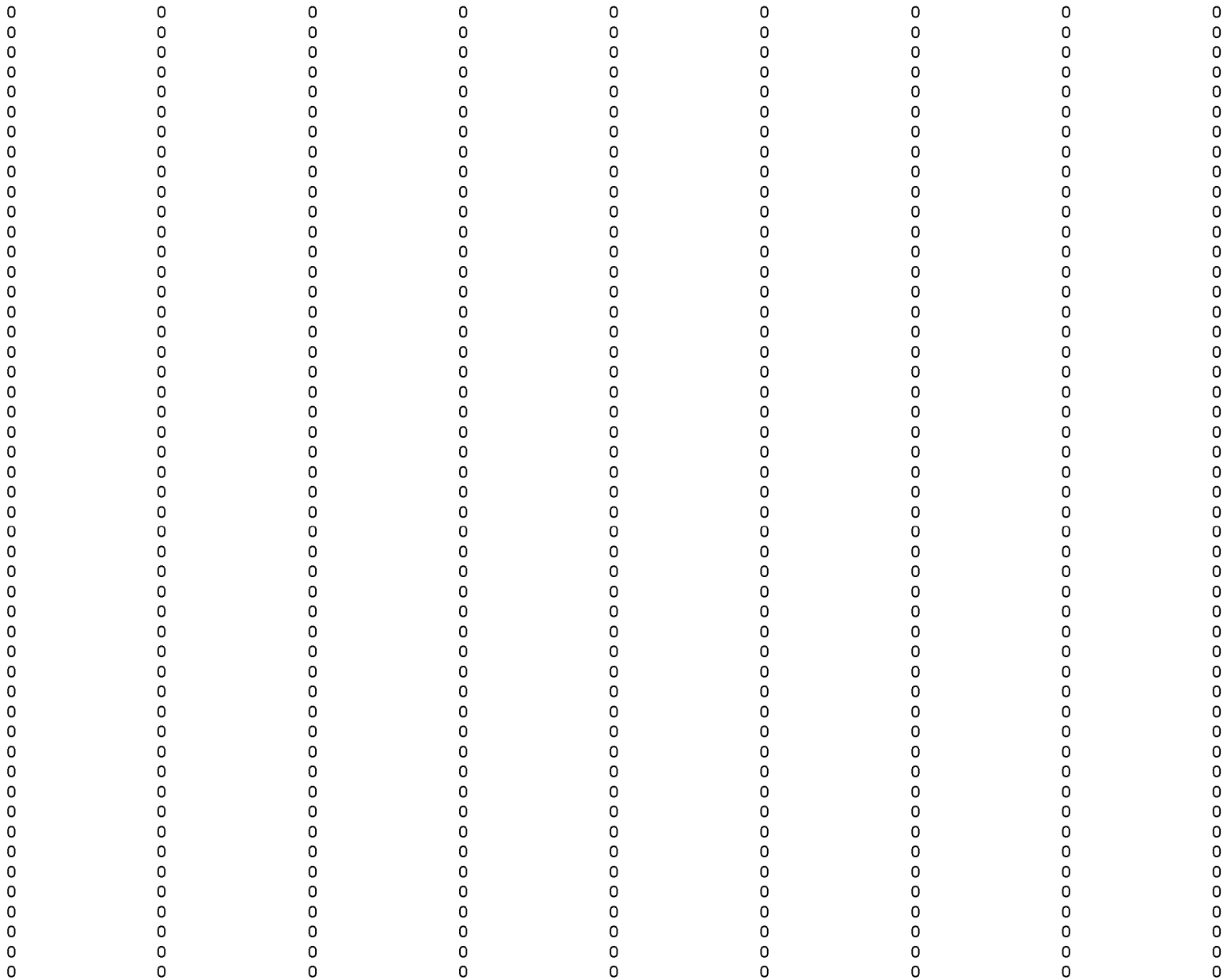
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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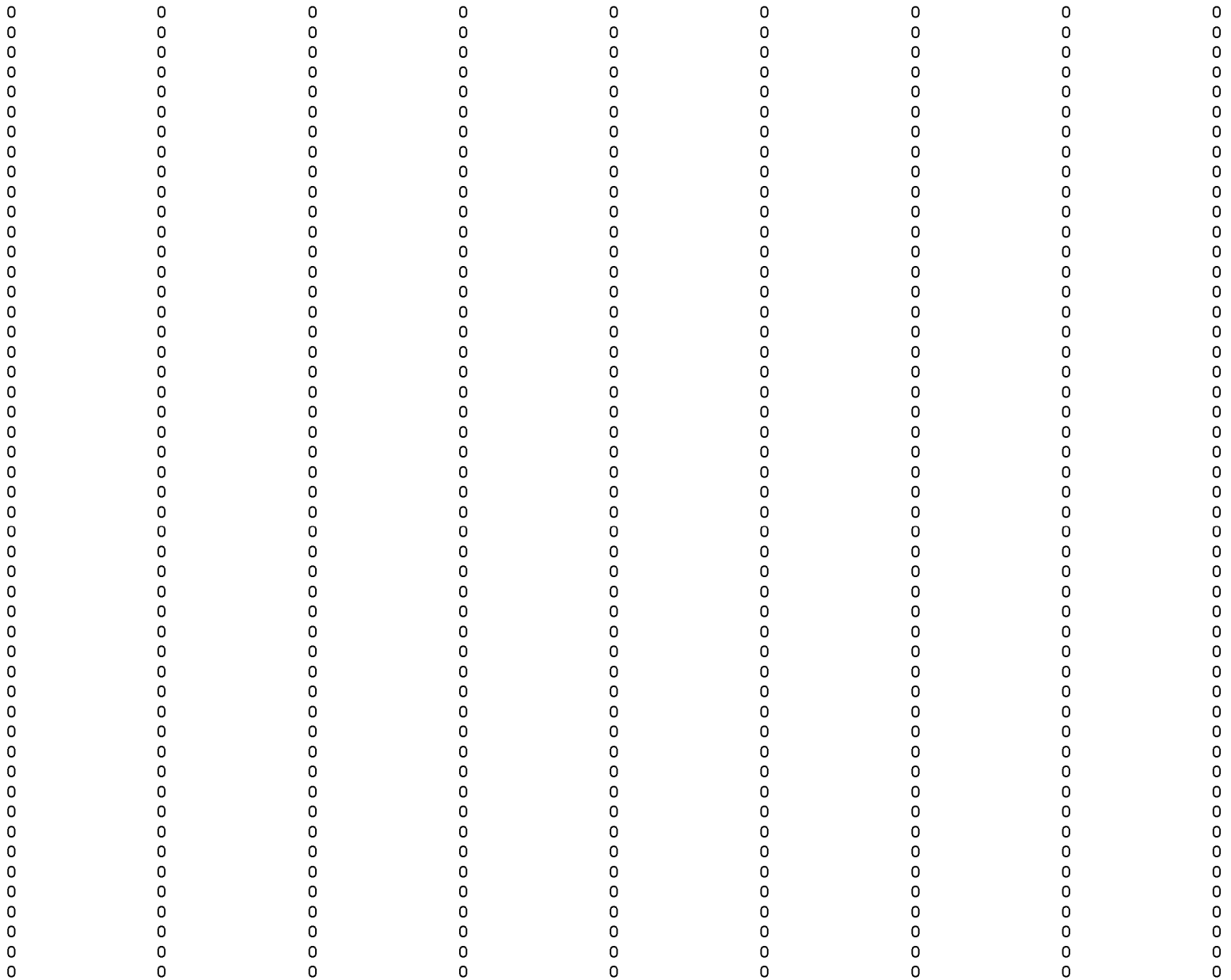
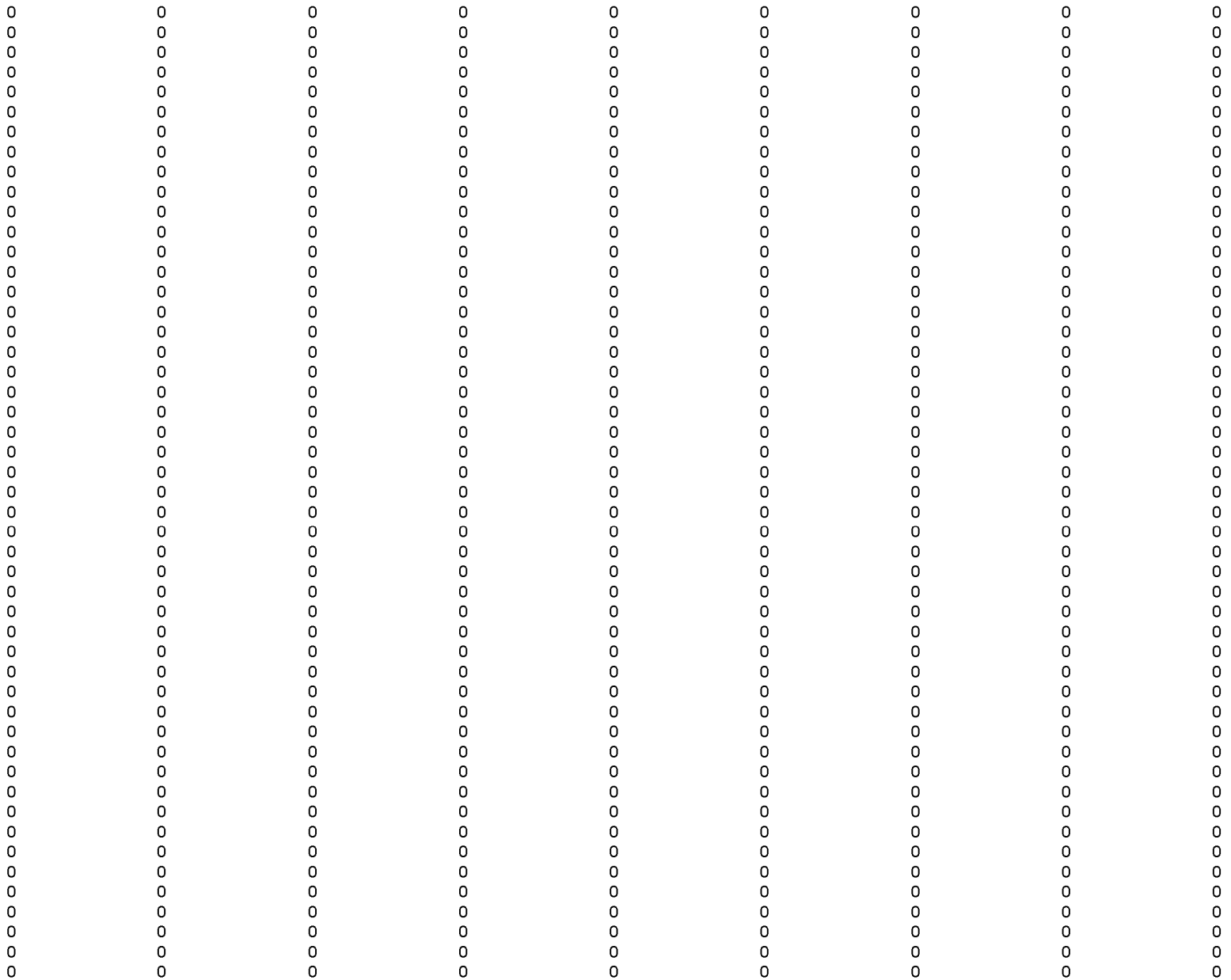
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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414,510,586	0	0	0	0	0	0	0	0
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-29,455,378	0	0	0	0	0	0	0	0
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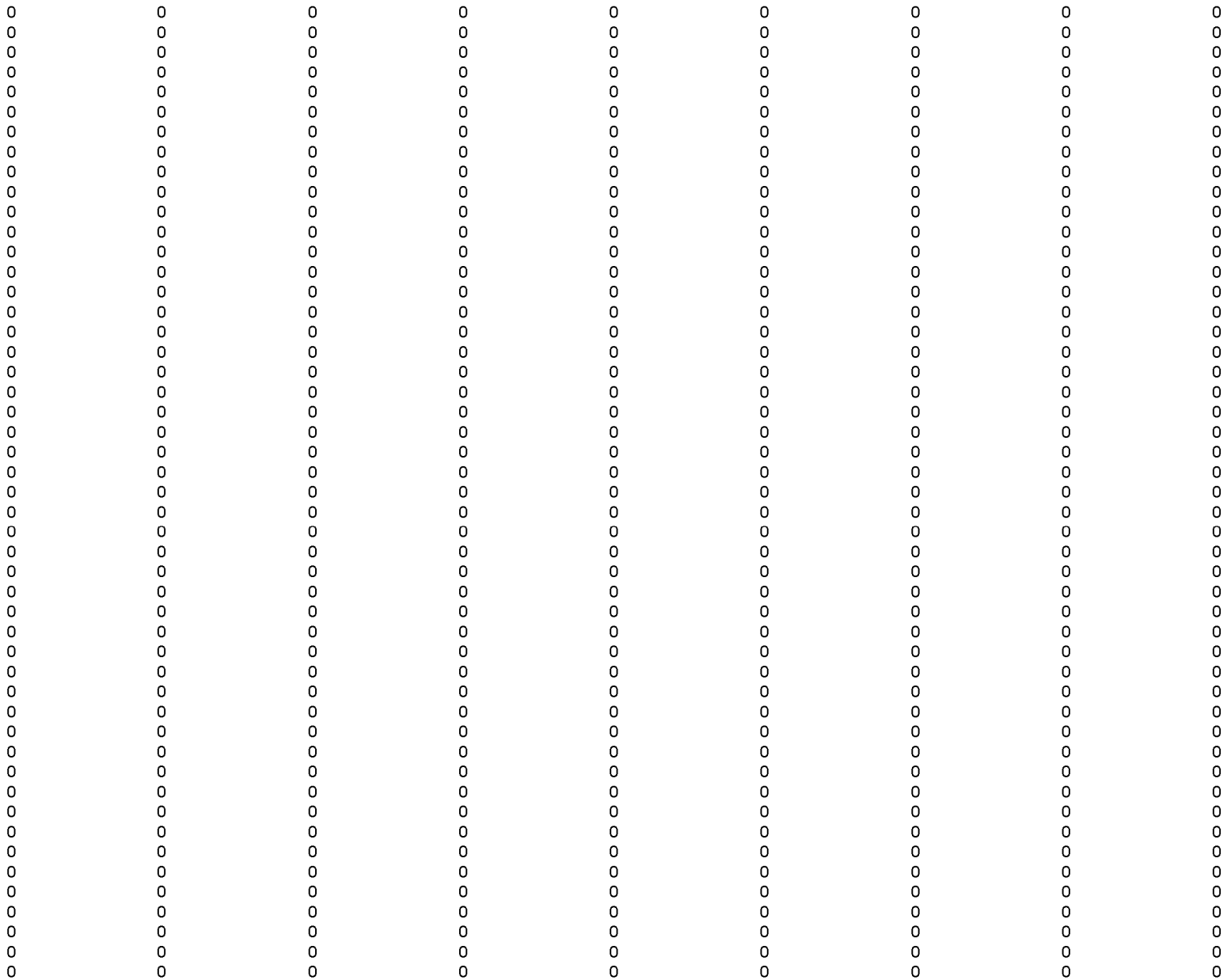
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	-29,999,473	0	0	0	0
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0	0	0	0	-10,056,137	0	0	0	0
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0	0	0	0	-1,109,593	0	0	0	0
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0	0	0	0	0	0	0	0	0
0	0	0	0	-2,814,471	0	0	0	0
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0	0	0	0	0	0	0	0	0
0	0	0	0	29,999,473	0	0	0	0
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0	0	0	0	10,056,137	0	0	0	0
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0	0	0	0	1,109,593	0	0	0	0
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0	0	0	0	0	0	0	0	0
0	0	0	0	2,814,471	0	0	0	0
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
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0	0	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Goodwill	Fail MV	Other Assets	Gross Target	Net Target	Security Sub type	Asset Category 1	Asset Category 2
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BB
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	ASIA - NON G7
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	REAL-ESTATE INVES. TRUST
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB+
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RIGHTS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	MUTUAL FUND
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RIGHTS
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RIGHTS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705059

0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB+
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB-
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	BBB
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAMJ
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	EUROPE - NON G7
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB-
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - LOCALS	BB
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	AGENCY	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	AGENCY	AAA
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAAMJ
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	IT
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB+
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A3
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	SOVEREIGNS - EUROBONDS	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAMJ
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AA
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	B
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BB
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	A
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	NR
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	A
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	UNKNOWN	
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	742,287	0	0	ADJUSTMENT
0	0	-14,324	0	0	ADJUSTMENT
0	0	13,650,000	0	0	ADJUSTMENT
0	0	-263,407	0	0	ADJUSTMENT
0	0	89,026	0	0	ADJUSTMENT
0	0	-1,718	0	0	ADJUSTMENT
0	0	5,217,611	0	0	ADJUSTMENT
0	0	-100,685	0	0	ADJUSTMENT
0	0	830,555	0	0	ADJUSTMENT
0	0	-16,027	0	0	ADJUSTMENT
0	0	36,850,409	0	0	ADJUSTMENT
0	0	-711,110	0	0	ADJUSTMENT
0	0	206,513,484	0	0	ADJUSTMENT
0	0	-3,985,135	0	0	ADJUSTMENT
0	0	18,466,729	0	0	ADJUSTMENT
0	0	-356,356	0	0	ADJUSTMENT
0	0	103,640	0	0	ADJUSTMENT
0	0	-2,000	0	0	ADJUSTMENT
0	0	34,995,343	0	0	ADJUSTMENT
0	0	-675,313	0	0	ADJUSTMENT
0	0	14,915,020	0	0	ADJUSTMENT
0	0	-287,818	0	0	ADJUSTMENT
0	0	2,716,116	0	0	ADJUSTMENT
0	0	-52,413	0	0	ADJUSTMENT
0	0	11,379,897	0	0	ADJUSTMENT
0	0	-219,600	0	0	ADJUSTMENT
0	0	80,712,368	0	0	ADJUSTMENT
0	0	-1,557,524	0	0	ADJUSTMENT
0	0	184,660,118	0	0	ADJUSTMENT
0	0	-3,563,426	0	0	ADJUSTMENT
0	0	88,813,377	0	0	ADJUSTMENT
0	0	-1,713,851	0	0	ADJUSTMENT
0	0	274,156	0	0	ADJUSTMENT
0	0	-5,290	0	0	ADJUSTMENT
0	0	9,022,981	0	0	ADJUSTMENT
0	0	-174,118	0	0	ADJUSTMENT
0	0	234,644,738	0	0	ADJUSTMENT
0	0	-4,527,990	0	0	ADJUSTMENT
0	0	105,136,879	0	0	ADJUSTMENT
0	0	-2,028,849	0	0	ADJUSTMENT
0	0	2,791,219	0	0	ADJUSTMENT
0	0	-53,863	0	0	ADJUSTMENT
0	0	67,963,845	0	0	ADJUSTMENT
0	0	-1,311,513	0	0	ADJUSTMENT
0	0	31,054,692	0	0	ADJUSTMENT
0	0	-599,269	0	0	ADJUSTMENT
0	0	232,112,160	0	0	ADJUSTMENT
0	0	-4,479,118	0	0	ADJUSTMENT
0	0	459,712,140	0	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	-8,871,164	0	0	ADJUSTMENT
0	0	1,755,985	0	0	ADJUSTMENT
0	0	-33,886	0	0	ADJUSTMENT
0	0	34,975,009	0	0	ADJUSTMENT
0	0	-674,920	0	0	ADJUSTMENT
0	0	3,616,496	0	0	ADJUSTMENT
0	0	-69,788	0	0	ADJUSTMENT
0	0	42,871,455	0	0	ADJUSTMENT
0	0	-827,300	0	0	ADJUSTMENT
0	0	90,611,485	0	0	ADJUSTMENT
0	0	-1,748,549	0	0	ADJUSTMENT
0	0	243,801,985	0	0	ADJUSTMENT
0	0	-4,704,700	0	0	ADJUSTMENT
0	0	20,344,996	0	0	ADJUSTMENT
0	0	-392,602	0	0	ADJUSTMENT
0	0	12,811,308	0	0	ADJUSTMENT
0	0	-247,223	0	0	ADJUSTMENT
0	0	10,767,250	0	0	ADJUSTMENT
0	0	-207,778	0	0	ADJUSTMENT
0	0	34,292,137	0	0	ADJUSTMENT
0	0	-661,743	0	0	ADJUSTMENT
0	0	175,613,056	0	0	ADJUSTMENT
0	0	-3,388,843	0	0	ADJUSTMENT
0	0	6,474,056	0	0	ADJUSTMENT
0	0	-124,931	0	0	ADJUSTMENT
0	0	498,570	0	0	ADJUSTMENT
0	0	-9,621	0	0	ADJUSTMENT
0	0	32,591,099	0	0	ADJUSTMENT
0	0	-628,917	0	0	ADJUSTMENT
0	0	5,200,135	0	0	ADJUSTMENT
0	0	-100,348	0	0	ADJUSTMENT
0	0	40,001,168	0	0	ADJUSTMENT
0	0	-771,911	0	0	ADJUSTMENT
0	0	3,276,375	0	0	ADJUSTMENT
0	0	-63,225	0	0	ADJUSTMENT
0	0	92,274,892	0	0	ADJUSTMENT
0	0	-1,780,649	0	0	ADJUSTMENT
0	0	28,784,006	0	0	ADJUSTMENT
0	0	-555,451	0	0	ADJUSTMENT
0	0	30,120,765	0	0	ADJUSTMENT
0	0	-581,247	0	0	ADJUSTMENT
0	0	20,367,564	0	0	ADJUSTMENT
0	0	-393,037	0	0	ADJUSTMENT
0	0	5,915,760	0	0	ADJUSTMENT
0	0	-114,158	0	0	ADJUSTMENT
0	0	3,995,622	0	0	ADJUSTMENT
0	0	-77,104	0	0	ADJUSTMENT
0	0	2,315,978	0	0	ADJUSTMENT
0	0	-44,692	0	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	10,159,266	0	0	ADJUSTMENT		
0	0	-196,046	0	0	ADJUSTMENT		
0	0	4,444,146	0	0	ADJUSTMENT		
0	0	-85,760	0	0	ADJUSTMENT		
0	0	10,204,636	0	0	ADJUSTMENT		
0	0	-196,921	0	0	ADJUSTMENT		
0	0	6,434,370	0	0	ADJUSTMENT		
0	0	-124,165	0	0	ADJUSTMENT		
0	0	515,279	0	0	ADJUSTMENT		
0	0	-9,943	0	0	ADJUSTMENT		
0	0	1,120,987	0	0	ADJUSTMENT		
0	0	-21,632	0	0	ADJUSTMENT		
0	0	4,621,912	0	0	ADJUSTMENT		
0	0	-89,190	0	0	ADJUSTMENT		
0	0	110,662	0	0	ADJUSTMENT		
0	0	-2,135	0	0	ADJUSTMENT		
0	0	20,952	0	0	ADJUSTMENT		
0	0	-404	0	0	ADJUSTMENT		
0	0	20,200,468	0	0	ADJUSTMENT		
0	0	-389,813	0	0	ADJUSTMENT		
0	0	3,081,145	0	0	ADJUSTMENT		
0	0	-59,458	0	0	ADJUSTMENT		
0	0	1,258,934	0	0	ADJUSTMENT		
0	0	-24,294	0	0	ADJUSTMENT		
0	0	1,207,855	0	0	ADJUSTMENT		
0	0	-23,308	0	0	ADJUSTMENT		
0	0	17,270,930	0	0	ADJUSTMENT		
0	0	-333,281	0	0	ADJUSTMENT		
0	0	218,108,218	0	0	ADJUSTMENT		
0	0	-4,208,881	0	0	ADJUSTMENT		
0	0	30,413	0	0	ADJUSTMENT		
0	0	-587	0	0	ADJUSTMENT		
0	0	7,253,103	0	0	ADJUSTMENT		
0	0	-139,965	0	0	ADJUSTMENT		
0	0	31,356,836	0	0	ADJUSTMENT		
0	0	-605,100	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
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0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	AAA
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	STRIPS	TINT
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC ARM
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC ARM
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
-1	0	0	0	0	ADJUSTMENT		
100,079,243	0	0	0	0	ADJUSTMENT		
0	0	-5,120,561	0	0	ADJUSTMENT		
0	0	9,783,714	0	0	ADJUSTMENT		
0	0	-954,055	0	0	ADJUSTMENT		
0	0	79,284,870	0	0	ADJUSTMENT		
0	0	-100,079,243	0	0	ADJUSTMENT		
0	0	90,207,974	0	0	ADJUSTMENT		
0	0	250,985,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	46,184,263	0	0	0	ADJUSTMENT		
0	145,818,801	0	0	0	ADJUSTMENT		
0	95,870,119	0	0	0	ADJUSTMENT		
0	6,452,410	0	0	0	ADJUSTMENT		
0	24,384,048	0	0	0	ADJUSTMENT		
0	-150,171,453	0	0	0	ADJUSTMENT		
0	-11,482,346	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	10,044,364	0	0	ADJUSTMENT		
0	0	1,185,983	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC ARM
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	9,228,000,000	0	ADJUSTMENT		
0	0	12,160,051	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
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0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	ASSETBACKED
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	1,252,630,708	0	0	ADJUSTMENT		
0	0	0	0	7,268,666,667	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	NO RATING
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT	TREASURIES	TIPS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	MBS	CMO AGENCIES
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	NO RATING
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	COMMERCIAL
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
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0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	MBS	
0	0	0	0	0	ADJUSTMENT		
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	433,362,770	0	0	ADJUSTMENT		
0	0	221,913,751	0	0	ADJUSTMENT		
0	0	-121,106,716	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	3,138,182	0	0	ADJUSTMENT		
0	0	286,029,190	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	8,306,300	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	-1,283,828,843	0	0	ADJUSTMENT		
0	0	117,158,666	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	1,595,231	0	0	ADJUSTMENT		
0	0	60,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	1,000,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	5,978	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	B
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	NO RATING
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	AA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	AAA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	BB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	BBB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	NO RATING
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	OTHER
0	-11,955	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	B
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	NO RATING
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	B	
0	0	0	0	0	ADJUSTMENT	CORPORATE	B	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-MJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING	
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR	
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAAMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR	
0	0	0	0	0	ADJUSTMENT	EQUITY		COMMON STOCK
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER		NR
0	0	0	0	0	ADJUSTMENT	OTHER		
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL		AA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL		AAA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL		BB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL		BBB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL		NO RATING
0	0	0	0	0	ADJUSTMENT	TREASURIES		BONDS
0	0	0	0	0	ADJUSTMENT	TREASURIES		NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES		OTHER
0	5,978	0	0	0	ADJUSTMENT			
0	0	0	0	0	ADJUSTMENT	ASSET BACKS		A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS		A
0	0	0	0	0	ADJUSTMENT	ASSET BACKS		AA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS		AAA
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	B	
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BB	
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	BBB	
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	NO RATING	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA	
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	A	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAAMJ	
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAMJ	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTH
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AA
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AAAMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	AMJ
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	AA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	AAA
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	BB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	BBB
0	0	0	0	0	ADJUSTMENT	PRIVATE LABEL	NO RATING
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	OTHER
0	0	0	0	0	ADJUSTMENT	ASSET BACKS	AA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	1,108,661	0	0	ADJUSTMENT		
0	0	314,643,714	0	0	ADJUSTMENT		

0	0	32,877,953	0	0	ADJUSTMENT		
0	0	2,082,460	0	0	ADJUSTMENT		
0	0	49,316,930	0	0	ADJUSTMENT		
0	0	10,615,206	0	0	ADJUSTMENT		
0	0	89,898,204	0	0	ADJUSTMENT		
0	0	171,143,381	0	0	ADJUSTMENT		
0	0	19,993,764	0	0	ADJUSTMENT		
0	0	63,484,470	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	172,203,269	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
8,861,055	0	0	0	0	ADJUSTMENT		
0	0	1,698,481	0	0	ADJUSTMENT		
0	0	77,141,147	0	0	ADJUSTMENT		
89,801,883	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	1,107,386	0	0	ADJUSTMENT		
8,861,055	0	0	0	0	ADJUSTMENT		
0	0	1,698,481	0	0	ADJUSTMENT		
0	0	23,874,869	0	0	ADJUSTMENT		
0	0	32,537,137	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	89,926,292	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	14,821,917	0	0	ADJUSTMENT		
0	0	25,172,257	0	0	ADJUSTMENT		
296,507,401	0	0	0	0	ADJUSTMENT		
0	0	-227,894,009	0	0	ADJUSTMENT		
0	0	1,882,516	0	0	ADJUSTMENT		
0	0	38,508,898	0	0	ADJUSTMENT		
0	0	993,333	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	182,172,506	0	0	0	ADJUSTMENT		
0	-2,584,007	0	0	0	ADJUSTMENT		
0	1,682,173	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MUNI	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	FX FORWARDS
0	0	348,996,905	0	0	ADJUSTMENT		
0	0	629,527,904	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MUNI	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	NON-PERFORMING LOANS
0	0	0	0	0	ADJUSTMENT		

0	0	0	0	0	ADJUSTMENT	EQUITY	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	55,745,659	0	0	0	ADJUSTMENT		
0	-55,745,659	0	0	0	ADJUSTMENT		
0	-142,203,049	0	0	0	ADJUSTMENT		
0	-22,875,978	0	0	0	ADJUSTMENT		
0	-82,626,636	0	0	0	ADJUSTMENT		
0	46,212,477	0	0	0	ADJUSTMENT		
0	-512,954	0	0	0	ADJUSTMENT		
0	-3,072,175	0	0	0	ADJUSTMENT		
0	-787,500	0	0	0	ADJUSTMENT		
0	-50,814,602	0	0	0	ADJUSTMENT		
0	3,706,977	0	0	0	ADJUSTMENT		
0	31,780,340	0	0	0	ADJUSTMENT		
0	133,858,191	0	0	0	ADJUSTMENT		
0	51,945,104	0	0	0	ADJUSTMENT		
0	51,347,238	0	0	0	ADJUSTMENT		
0	-1,682,173	0	0	0	ADJUSTMENT		
0	4,165,806	0	0	0	ADJUSTMENT		
0	-4,165,806	0	0	0	ADJUSTMENT		
0	-182,172,506	0	0	0	ADJUSTMENT		
0	2,584,007	0	0	0	ADJUSTMENT		
0	-683,469,900	0	0	0	ADJUSTMENT		
0	-10,336,029	0	0	0	ADJUSTMENT		
0	683,469,900	0	0	0	ADJUSTMENT		
0	10,336,029	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	500,000	0	0	ADJUSTMENT		
0	0	157,007,468	0	0	ADJUSTMENT		
0	0	5,557,663	0	0	ADJUSTMENT		
0	0	120,760,200	0	0	ADJUSTMENT		
0	0	2,299,575	0	0	ADJUSTMENT		
0	0	105,942,382	0	0	ADJUSTMENT		
0	0	6,150,654	0	0	ADJUSTMENT		
0	0	9,110,669	0	0	ADJUSTMENT		
0	0	8,201,098	0	0	ADJUSTMENT		
0	0	1,453,108	0	0	ADJUSTMENT		
0	0	15,639,167	0	0	ADJUSTMENT		
0	0	71,780	0	0	ADJUSTMENT		
0	0	12,296,835	0	0	ADJUSTMENT		
0	0	108,826,090	0	0	ADJUSTMENT		
0	0	1,477,595	0	0	ADJUSTMENT		
0	0	18,961,804	0	0	ADJUSTMENT		
0	0	35,697,474	0	0	ADJUSTMENT		
0	0	5,520,082	0	0	ADJUSTMENT		
0	0	12,796,344	0	0	ADJUSTMENT		
0	0	10,281,607	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	1,848,150	0	0	ADJUSTMENT		
0	0	1,608,819,966	0	0	ADJUSTMENT		
0	0	2,472,655	0	0	ADJUSTMENT		
0	0	52,568,535	0	0	ADJUSTMENT		
0	0	13,147,450	0	0	ADJUSTMENT		
0	0	124,716,633	0	0	ADJUSTMENT		
0	0	12,500,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
207,880,616	0	0	0	0	ADJUSTMENT		
65,710,809	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	4,275,000,000	0	ADJUSTMENT
0	0	0	7,500,000,000	0	ADJUSTMENT
0	0	0	1,000,000,000	0	ADJUSTMENT
0	0	0	1,900,000,000	0	ADJUSTMENT
0	0	0	5,000,000,000	0	ADJUSTMENT
0	0	0	1,500,000,000	0	ADJUSTMENT
0	0	0	23,031,000,000	0	ADJUSTMENT
0	0	0	1,700,000,000	0	ADJUSTMENT
0	0	0	200,000,000	0	ADJUSTMENT
0	0	0	3,190,000,000	0	ADJUSTMENT
0	0	0	3,850,000,000	0	ADJUSTMENT
0	0	0	56,125,000,000	0	ADJUSTMENT
0	0	0	1,550,000,000	0	ADJUSTMENT
0	0	0	32,575,000,000	0	ADJUSTMENT
0	0	0	1,550,000,000	0	ADJUSTMENT
0	0	0	60,000,000,000	0	ADJUSTMENT
0	0	0	17,300,000,000	0	ADJUSTMENT
0	0	0	13,000,000,000	0	ADJUSTMENT
0	0	0	49,658,000,000	0	ADJUSTMENT
0	0	0	3,508,000,000	0	ADJUSTMENT
0	0	0	15,225,000,000	0	ADJUSTMENT
0	0	0	750,000,000	0	ADJUSTMENT
0	0	0	1,800,000,000	0	ADJUSTMENT
0	0	0	16,000,000,000	0	ADJUSTMENT
0	0	0	2,200,000,000	0	ADJUSTMENT
0	0	0	2,000,000,000	0	ADJUSTMENT
0	0	0	2,020,000,000	0	ADJUSTMENT
0	0	0	1,550,000,000	0	ADJUSTMENT
0	0	0	4,939,000,000	0	ADJUSTMENT
0	0	0	578,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	14,446,000,000	0	ADJUSTMENT
0	0	0	61,623,000,000	0	ADJUSTMENT
0	0	0	27,000,000,000	0	ADJUSTMENT
0	0	0	1,100,000,000	0	ADJUSTMENT
0	0	0	706,000,000	0	ADJUSTMENT
0	0	0	435,000,000	0	ADJUSTMENT
0	0	0	2,000,000,000	0	ADJUSTMENT
0	0	0	40,000,000	0	ADJUSTMENT
0	0	0	4,000,000,000	0	ADJUSTMENT
0	0	0	250,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	5,400,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	16,315,000,000	0	ADJUSTMENT
0	0	0	9,100,000,000	0	ADJUSTMENT
0	0	0	2,236,000,000	0	ADJUSTMENT
0	0	0	2,236,000,000	0	ADJUSTMENT
0	0	0	375,000,000	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	8,600,000,000	0	ADJUSTMENT		
0	0	0	425,000,000	0	ADJUSTMENT		
0	0	0	10,000,000,000	0	ADJUSTMENT		
0	0	0	7,390,000,000	0	ADJUSTMENT		
0	0	0	9,250,000,000	0	ADJUSTMENT		
0	0	0	800,000,000	0	ADJUSTMENT		
0	0	0	450,000,000	0	ADJUSTMENT		
0	0	0	600,000,000	0	ADJUSTMENT		
0	0	0	5,350,000,000	0	ADJUSTMENT		
0	0	0	1,000,000,000	0	ADJUSTMENT		
0	0	0	10,700,000,000	0	ADJUSTMENT		
0	0	0	17,250,000,000	0	ADJUSTMENT		
0	0	0	14,500,000,000	0	ADJUSTMENT		
0	0	0	975,000,000	0	ADJUSTMENT		
0	0	0	12,400,000,000	0	ADJUSTMENT		
0	0	0	1,640,000,000	0	ADJUSTMENT		
0	0	0	1,555,000,000	0	ADJUSTMENT		
0	0	0	425,000,000	0	ADJUSTMENT		
0	0	0	3,500,000,000	0	ADJUSTMENT		
0	0	0	2,000,000,000	0	ADJUSTMENT		
0	0	0	8,375,000,000	0	ADJUSTMENT		
0	0	0	350,000,000	0	ADJUSTMENT		
0	0	0	10,752,000,000	0	ADJUSTMENT		
0	0	0	450,000,000	0	ADJUSTMENT		
0	0	0	727,000,000	0	ADJUSTMENT		
0	0	0	600,000,000	0	ADJUSTMENT		
0	0	0	425,000,000	0	ADJUSTMENT		
0	0	0	1,800,000,000	0	ADJUSTMENT		
0	0	0	4,800,000,000	0	ADJUSTMENT		
0	0	0	663,000,000	0	ADJUSTMENT		
0	0	0	4,900,000,000	0	ADJUSTMENT		
0	0	0	2,000,000,000	0	ADJUSTMENT		
0	0	0	3,900,000,000	0	ADJUSTMENT		
0	0	0	600,000,000	0	ADJUSTMENT		
0	0	0	1,407,000,000	0	ADJUSTMENT		
0	0	0	1,189,000,000	0	ADJUSTMENT		
0	0	0	7,343,000,000	0	ADJUSTMENT		
0	0	0	2,700,000,000	0	ADJUSTMENT		
0	0	0	825,000,000	0	ADJUSTMENT		
0	0	0	150,000,000	0	ADJUSTMENT		
0	0	0	7,000,000,000	0	ADJUSTMENT		
0	0	0	700,000,000	0	ADJUSTMENT		
0	0	0	450,000,000	0	ADJUSTMENT		
0	0	0	43,000,000	0	ADJUSTMENT		
0	0	0	250,000,000	0	ADJUSTMENT		
0	0	0	300,000,000	0	ADJUSTMENT		
0	0	0	30,770,000,000	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
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0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
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0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	63,194	0	0 ADJUSTMENT
0	0	8,427	0	0 ADJUSTMENT
0	0	2,289	0	0 ADJUSTMENT
0	0	416,667	0	0 ADJUSTMENT
0	0	74,356	0	0 ADJUSTMENT
0	0	1,875,065	0	0 ADJUSTMENT
0	0	258,333	0	0 ADJUSTMENT
0	0	2,615,929	0	0 ADJUSTMENT
0	0	2,325	0	0 ADJUSTMENT
0	0	1,075,000	0	0 ADJUSTMENT
0	0	350,000	0	0 ADJUSTMENT
0	0	8,325	0	0 ADJUSTMENT
0	0	41,667	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT
0	0	0	0	0 ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
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0	0	0	0	0	ADJUSTMENT
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0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT
0	0	0	0	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT	OTHER	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	37,379,360	0	0	ADJUSTMENT		
0	0	88,164,324	0	0	ADJUSTMENT		
0	0	265,517,626	0	0	ADJUSTMENT		
0	0	772,906,624	0	0	ADJUSTMENT		
0	0	-2,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	6,313,078	0	0	ADJUSTMENT		
0	0	73,493,234	0	0	ADJUSTMENT		
0	0	4,425,119	0	0	ADJUSTMENT		
0	0	15,000,000	0	0	ADJUSTMENT		
0	0	61,320,238	0	0	ADJUSTMENT		
0	0	26,391,123	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	26,391,123	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	34,525,208	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	34,525,208	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B-

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	SWAPS MTM
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	PRIVATE EQUITY INVESTMENT	
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	4,062,833	0	0	ADJUSTMENT		
0	0	-1,664,243	0	0	ADJUSTMENT		
0	0	472,853	0	0	ADJUSTMENT		
0	0	206,443	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	60,183,528	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
132,636,615	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	32,561,124	0	0	ADJUSTMENT		
0	0	4,288,220	0	0	ADJUSTMENT		
0	0	65,573,463	0	0	ADJUSTMENT		
0	0	35,405,499	0	0	ADJUSTMENT		
0	0	46,455,127	0	0	ADJUSTMENT		
0	0	67,573,924	0	0	ADJUSTMENT		
0	0	6,194,017	0	0	ADJUSTMENT		
0	0	12,223,742	0	0	ADJUSTMENT		
0	0	1,629,832	0	0	ADJUSTMENT		
0	0	9,316,253	0	0	ADJUSTMENT		
0	0	17,780,734	0	0	ADJUSTMENT		
0	0	31,125,713	0	0	ADJUSTMENT		
0	0	3,458,413	0	0	ADJUSTMENT		
0	0	2,637,970	0	0	ADJUSTMENT		
0	0	3,461,249	0	0	ADJUSTMENT		
0	0	5,034,754	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	461,500	0	0	ADJUSTMENT		
0	0	2,021,615	0	0	ADJUSTMENT		
0	0	2,652,536	0	0	ADJUSTMENT		
0	0	3,858,396	0	0	ADJUSTMENT		
0	0	353,671	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	315,535,793	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	84,617,139	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	A1
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	TBA	TBA
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	FNMA/FHLMC FIX
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	MBS	GNMA
0	0	0	0	0	ADJUSTMENT	TBA	TBA
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	93,825,539	0	0	ADJUSTMENT		
0	0	288,668	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
2,318,651,747	0	0	0	0	ADJUSTMENT		
530,749,361	0	0	0	0	ADJUSTMENT		
0	0	73,958,006	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	63,202	0	0	ADJUSTMENT		
0	0	18,112,957	0	0	ADJUSTMENT		
0	0	723,386	0	0	ADJUSTMENT		
0	0	619,049	0	0	ADJUSTMENT		
0	0	0	0	3,725,000,000	ADJUSTMENT		
0	0	0	0	6,500,000,000	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	900,000,000	ADJUSTMENT
0	0	0	0	1,800,000,000	ADJUSTMENT
0	0	0	0	1,300,000,000	ADJUSTMENT
0	0	0	0	1,250,000,000	ADJUSTMENT
0	0	0	0	11,596,000,000	ADJUSTMENT
0	0	0	0	1,050,000,000	ADJUSTMENT
0	0	0	0	200,000,000	ADJUSTMENT
0	0	0	0	3,000,000,000	ADJUSTMENT
0	0	0	0	3,500,000,000	ADJUSTMENT
0	0	0	0	49,500,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	32,000,000,000	ADJUSTMENT
0	0	0	0	900,000,000	ADJUSTMENT
0	0	0	0	24,400,000,000	ADJUSTMENT
0	0	0	0	12,300,000,000	ADJUSTMENT
0	0	0	0	7,300,000,000	ADJUSTMENT
0	0	0	0	1,000,000,000	ADJUSTMENT
0	0	0	0	3,424,000,000	ADJUSTMENT
0	0	0	0	15,000,000,000	ADJUSTMENT
0	0	0	0	700,000,000	ADJUSTMENT
0	0	0	0	1,550,000,000	ADJUSTMENT
0	0	0	0	7,500,000,000	ADJUSTMENT
0	0	0	0	2,100,000,000	ADJUSTMENT
0	0	0	0	2,000,000,000	ADJUSTMENT
0	0	0	0	1,500,000,000	ADJUSTMENT
0	0	0	0	1,500,000,000	ADJUSTMENT
0	0	0	0	1,862,000,000	ADJUSTMENT
0	0	0	0	577,500,000	ADJUSTMENT
0	0	0	0	450,000,000	ADJUSTMENT
0	0	0	0	12,079,000,000	ADJUSTMENT
0	0	0	0	16,019,000,000	ADJUSTMENT
0	0	0	0	9,950,000,000	ADJUSTMENT
0	0	0	0	527,000,000	ADJUSTMENT
0	0	0	0	428,000,000	ADJUSTMENT
0	0	0	0	1,700,000,000	ADJUSTMENT
0	0	0	0	4,000,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	500,000,000	ADJUSTMENT
0	0	0	0	4,100,000,000	ADJUSTMENT
0	0	0	0	15,500,000,000	ADJUSTMENT
0	0	0	0	5,750,000,000	ADJUSTMENT
0	0	0	0	2,167,000,000	ADJUSTMENT
0	0	0	0	2,168,000,000	ADJUSTMENT
0	0	0	0	375,000,000	ADJUSTMENT
0	0	0	0	3,250,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	4,236,000,000	ADJUSTMENT
0	0	0	0	675,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	600,000,000	ADJUSTMENT	
0	0	0	0	500,000,000	ADJUSTMENT	
0	0	0	0	17,000,000,000	ADJUSTMENT	
0	0	0	0	10,500,000,000	ADJUSTMENT	
0	0	0	0	850,000,000	ADJUSTMENT	
0	0	0	0	500,000,000	ADJUSTMENT	
0	0	0	0	1,400,000,000	ADJUSTMENT	
0	0	0	0	1,000,000,000	ADJUSTMENT	
0	0	0	0	300,000,000	ADJUSTMENT	
0	0	0	0	2,200,000,000	ADJUSTMENT	
0	0	0	0	2,000,000,000	ADJUSTMENT	
0	0	0	0	8,000,000,000	ADJUSTMENT	
0	0	0	0	300,000,000	ADJUSTMENT	
0	0	0	0	7,785,000,000	ADJUSTMENT	
0	0	0	0	250,000,000	ADJUSTMENT	
0	0	0	0	710,000,000	ADJUSTMENT	
0	0	0	0	400,000,000	ADJUSTMENT	
0	0	0	0	350,000,000	ADJUSTMENT	
0	0	0	0	4,000,000,000	ADJUSTMENT	
0	0	0	0	550,000,000	ADJUSTMENT	
0	0	0	0	3,999,800,000	ADJUSTMENT	
0	0	0	0	2,000,000,000	ADJUSTMENT	
0	0	0	0	2,750,000,000	ADJUSTMENT	
0	0	0	0	600,000,000	ADJUSTMENT	
0	0	0	0	1,266,000,000	ADJUSTMENT	
0	0	0	0	1,189,000,000	ADJUSTMENT	
0	0	0	0	6,152,000,000	ADJUSTMENT	
0	0	0	0	2,650,000,000	ADJUSTMENT	
0	0	0	0	825,000,000	ADJUSTMENT	
0	0	0	0	90,000,000	ADJUSTMENT	
0	0	0	0	7,000,000,000	ADJUSTMENT	
0	0	0	0	700,000,000	ADJUSTMENT	
0	0	0	0	450,000,000	ADJUSTMENT	
0	0	0	0	43,000,000	ADJUSTMENT	
0	0	0	0	250,000,000	ADJUSTMENT	
0	0	0	0	300,000,000	ADJUSTMENT	
0	0	0	0	7,000,000,000	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	1,099,102	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	OPTIONS
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
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0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	
0	0	0	0	0	ADJUSTMENT	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	170,000,000	0	0	ADJUSTMENT		
0	0	781,260	0	0	ADJUSTMENT		
0	0	5,218,643	0	0	ADJUSTMENT		
0	0	253,600,000	0	0	ADJUSTMENT		
0	0	64,200,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	56,438,197	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
101,480,592	0	0	0	0	ADJUSTMENT		
150,629,043	0	0	0	0	ADJUSTMENT		
-150,629,043	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
51,553,033	0	0	0	0	ADJUSTMENT		
0	0	51,756,449	0	0	ADJUSTMENT		
0	0	89,442,398	0	0	ADJUSTMENT		
0	0	3,177,602	0	0	ADJUSTMENT		
0	0	-13,708,213	0	0	ADJUSTMENT		
62,579,676	0	0	0	0	ADJUSTMENT		
-60,046	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
15,861,529	0	0	0	0	ADJUSTMENT		
0	0	18,056,263	0	0	ADJUSTMENT		
0	0	9,393,323	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	577,976,407	0	0	ADJUSTMENT		
0	0	14,472,263	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	205,527,408	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	112,962,797	0	0	ADJUSTMENT		
0	0	7,684,165	0	0	ADJUSTMENT		
0	0	91,831,328	0	0	ADJUSTMENT		
0	0	31,020,883	0	0	ADJUSTMENT		
0	0	77,044,880	0	0	ADJUSTMENT		
0	0	265,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	264,728,895	0	0	ADJUSTMENT		
0	0	348,799,300	0	0	ADJUSTMENT		
0	0	316,700,558	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS
0	0	5,631,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
29,536,076	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	188,154,565	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	FUND UNITS	SR ASSET BACKED NOTES
0	0	0	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	SWAP	EQUITY SWAP
0	0	0	0	0	ADJUSTMENT	TBA	
0	0	0	0	0	ADJUSTMENT	TBA	
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	81,172,431	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	74,479,697	0	0	ADJUSTMENT		
35,603,783	0	0	0	0	ADJUSTMENT		
0	0	1,234,529	0	0	ADJUSTMENT		
0	0	444,332	0	0	ADJUSTMENT		
0	0	8,001,991	0	0	ADJUSTMENT		
0	0	3,495	0	0	ADJUSTMENT		
0	0	204,843	0	0	ADJUSTMENT		
0	0	-2,248	0	0	ADJUSTMENT		
0	0	735,513	0	0	ADJUSTMENT		
0	0	9,649,184	0	0	ADJUSTMENT		
0	0	-64,785	0	0	ADJUSTMENT		
0	0	4,263,672	0	0	ADJUSTMENT		
0	0	-1,413	0	0	ADJUSTMENT		
0	0	1,063,445	0	0	ADJUSTMENT		
0	0	161,265	0	0	ADJUSTMENT		
0	0	36,150	0	0	ADJUSTMENT		
0	0	1,683,715	0	0	ADJUSTMENT		
0	0	278,614	0	0	ADJUSTMENT		
0	0	5,381	0	0	ADJUSTMENT		
0	0	1,275,462	0	0	ADJUSTMENT		
0	0	35,968	0	0	ADJUSTMENT		
0	0	610	0	0	ADJUSTMENT		
0	0	110,874	0	0	ADJUSTMENT		
0	0	-110,874	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	3,230,122	0	0	ADJUSTMENT		
0	0	-14,707	0	0	ADJUSTMENT		
0	0	3,308,475	0	0	ADJUSTMENT		
0	0	112,920	0	0	ADJUSTMENT		
0	0	1,000,000,000	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED INDEX(BROAD BASED)
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	MMPS	MMPS
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CLASS DESTINATION
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CLASS DESTINATION
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CLASS DESTINATION
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CLASS DESTINATION
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	3,975,169	0	0	ADJUSTMENT		
0	0	114,418	0	0	ADJUSTMENT		
0	0	60,000	0	0	ADJUSTMENT		
0	0	300,000	0	0	ADJUSTMENT		
0	0	2,132,568	0	0	ADJUSTMENT		
0	0	3,568,874	0	0	ADJUSTMENT		
0	0	7,776,146	0	0	ADJUSTMENT		
0	0	3,571,237	0	0	ADJUSTMENT		
0	0	8,967,339	0	0	ADJUSTMENT		
0	0	1,584,238	0	0	ADJUSTMENT		
0	0	19,485,112	0	0	ADJUSTMENT		
0	0	3,625,617	0	0	ADJUSTMENT		
0	0	961,497	0	0	ADJUSTMENT		
0	0	9,369,743	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	B-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	B-
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	BB
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	WARRANTS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	RESTRICT STOCK
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	OPTIONS	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
0	0	0	0	0	ADJUSTMENT	EQUITY	
32,103,636	0	0	0	0	ADJUSTMENT		
0	0	208,509,887	0	0	ADJUSTMENT		
0	0	104,089,991	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	UNITS	OTHER
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	MUNI	BONDS/NOTES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Asset Category 3	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
E2			
E2			
E2			
E2			
C1			
E2			
C2			
DE	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2			
C2			
C2			
E1			
E3			
E3			
C2			
E1			
E2			
E3			
E3			
E2			
E3			
E3			
E1			
E1			
E1			
E2			
C1			
C1			
C2			
C1			
E2			
E3			
C2			
E1			
E2			
E3			
E3			
E3			
UF			
E3			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E3					
E1					
E2					
E3					
E3					
E2					
E1					
E2					
E3					
E1	Total Corporate Stocks & Options	Foreign Equities		NON US-EQUITIES	
	Total Corporate Stocks & Options	Foreign Equities		NON US-EQUITIES	
	Total Derivatives & Other Contr.	Derivatives		LISTED OPTIONS	
E1					
E1					
E1	Total Corporate Stocks & Options	Foreign Equities		NON US-EQUITIES	
	Total Derivatives & Other Contr.	Derivatives		OPTIONS ON OTHER FIXED INCOME	
G7	Total Governments & Agencies	Foreign Governments @ Mkt		FOREIGN GOVTS	
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E2	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	**Total Corporate Stocks & Options**		**Equities-US**		**EQUITIES U.S.**
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1					
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1					
E3					
E1					
E1					
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E3					
E1					
E1					
E1					
E1	Total Corporate Stocks & Options	Equities-US		EQUITIES U.S.	
E1					
E1					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E3			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E2			
E1			
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C2			
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2
E1
E2
E3
E1
E3
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E2
E3
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E1
E2
E3
E1
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E3
E1
E2
C2
E2
E3
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E2
E3
E2
E1
E1
C2
E1
E2
E3
E1
E2
E1
E2
C2
E1
E2
E3
E3
E1
E1
E3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E2			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E1			
E2			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E2			
E1			
E1			
E2			
E2			
E3			
E1			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1			
E1			
E2			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2			
E3			
E1			
E2			
E1			
E2			
E1			
E1			
E3			
E1			
E3			
E1			
E3			
E1			
E1			
E1			
E3			
E1			
E1			
E1			
E2			
E1			
E1			
E3			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1			
E1			
E3			
E1			
E3			
E1			
E2			
E3			
E1			
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E3			
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E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E2			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E3			
E1			
E1			
E2			
E3			
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1			
E1			
E1			
E1			
E1			
E1			
E1			
E1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1				
E1				
E1				
E1				
E1				
E1				
E1				
E1				
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
E1				
E1				
E1				
E1				
E1				
E1				
E1				
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.	
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.	
E1				
E1				
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.	
E1				
E1				
E3				
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
E1				
C2				
IN				
C1				
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	
C1				
G7				
G7				
C1				
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
JP				
JP	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

		Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
		Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
		Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2				
C2				
C2				
		Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
		Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
		Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
		Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
C2				
		Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2				
		Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
C2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
		Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
		Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1				
C1				
C1				
C1				
G1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	
C2				
C1				
C1				
C2				
C1				
C1				
C2				
C1				
C2				
C1				
C1				
C2				
C2				
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	
C2				
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
G2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G2			
G2			
C1			
C2			
C2			
C1			
C1			
C1			
C1			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G2			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7			
G7			
G7			
G7			
G7			
C1			
C2			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C1			
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C1			
G7			
C1			
C1			
C1			
C1			
C2			
C2			
C1			
C1			
C1			
C1			
G7			
C2			
C1			
C1			
C1			
C1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1			
G7			
G7			
G7			
G7			
C2			
C2			
C1			
C1			
G7			
G7			
G7			
G7			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7			
G7			
G7			
C2			
C2			
C1			
C1	Total Mortgages & Mortgage Backed	TBA	TBA
C1	Total Mortgages & Mortgage Backed	TBA	TBA
C1			
C1			
C1			
C1			
C2			
C2			
C2			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1			
G2			
G2			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
G2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
EUROPE - NON G7			
G7			
EUROPE - NON G7			
EUROPE - NON G7			
C1			
G2			
G2			
G7			
G7			
G7			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7			
C1			
EUROPE - NON G7			
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1			
G7			
G7			
EUROPE - NON G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
EUROPE - NON G7			
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
EUROPE - NON G7			
G7			
G7			
EUROPE - NON G7			
G7			
EUROPE - NON G7			
G7			
EUROPE - NON G7			
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1			
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7			
G7			
G1			
EUROPE - NON G7			
G7			
G7			
G7			
G7			
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
EUROPE - NON G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
EUROPE - NON G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			
G7			
G7			
G7			
C2			
C1			
C1			
G1			
EUROPE - NON G7			
G7			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
EUROPE - NON G7			
EUROPE - NON G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C2			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
G7			
C1			
C1			
G1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C2			
G7			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E3	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C2			
C1			
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C1			
C1			
C2			
G7			
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C1			
C1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
EUROPE - NON G7			
G7			
G7			
G7			
G7			
C1			
C1			
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1			
C1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C2			
G7			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1			
C1			
C2			
C2			
C1			
C1			
C1			
C2			
C1			
C2			
C1			
C1			
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1			
C2			
C1			
C2			
C1			
C2			
C1			
C2			
C2			
C1			
C1			
C2			
EUROPE - NON G7			
C1			
C1			
C2			
C1			
C2			
C1			
C1			
C1			
C1			
EUROPE - NON G7			
G7			
C1			
C2			
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C2			
C2			
C1			
C1			
C1			
C1			
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1			
C1			
C2			
C1			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
EUROPE - NON G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C1			
C1			
C2			
C1			
G7 - JP	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7 - JP	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7 - JP	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
FR			
GB			
C2			
C1			
GB			
C2			
AU	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
GB	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
GB	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2			
C2			
C2			
C2			
C2			
C2			
C2			
C2			
C1			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
		Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
		Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
REVOLVER/STANDARD				
TERM BRIDGE				
TERM/STANDARD				
REVOLVER/STANDARD				
TERM BRIDGE				
TERM/STANDARD				
REVOLVER/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
REVOLVER/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
REVOLVER/STANDARD				
TERM/STANDARD				
TERM/STANDARD				
G1		Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
AAA				

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA
FHLMC			
FNMA			
C2			
FHLMC			
FNMA			
	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TVA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corporate Stocks & Options		
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
B	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BMM	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
B-	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
B-	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BB	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BBMM	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
BBB	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Mortgages & Mortgage Backed	TBA	TBA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

CASHCAPEXEMPT

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS	
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES	
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS	
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME	
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	
	Total Mortgages & Mortgage Backed	TBA	TBA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	EQUITY SECURITIES CONTRACTS
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	TBA	TBA
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Mortgages & Mortgage Backed	TBA	TBA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Total Corporate Stocks & Options Foreign Equities NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
G1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
C1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
C1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TBA	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FIXED	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TBA	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OTC OPTIONS
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
UF	Total Derivatives & Other Contr.	Derivatives	EQUITY SWAP
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA

	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E3	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
UF			
UF	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
C1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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GFS Balance Sheet
Field Names

Ref.	BS Item		Calculation	Calculation (with Field Names)		
AA	Net Longs	Equals	(C) - (D)	Long Inventory, TD @ MV	**MINUS**	Long Inv TD Repo Rch Bfts BPM
BB	Fails MV	Is	(N)	Fail MV		
CC	Other	Equals	(O) + (P)	Net Margin Debit	**PLUS**	Other Assets
DD (New)	Rev Repos	Equals	(H) + (J) + (M)	Net Reverse	**PLUS**	Reverse Repo Allocation
EE	Borrow	Equals	(K) + (L)	Borrows	**PLUS**	Cash Borrow Allocation
FF	FAS 140/∟Seg Cash/∟Goodwill	Equals	(Q) + [R] + (S)	FASB 140	**PLUS**	Seg Cash Balance
GG	Gross Balance Sheet	Equals	(AA) + (BB) + (CC) +(DD) +(EE) + (FF)	Sum of everything above.		
HH	Net Balance Sheet	Equals	(AA) + (BB) + (CC)	Long Inventory, TD @ MV	**MINUS**	Long Inv TD Repo Rch Bfts BPM
DD (Old)	Rev Repos	Equals	(H) + (J) - (I) + (M)	Net Reverse	**PLUS**	Reverse Repo Allocation

Ref.	GFS Field Name	
A	Gross Long Inventory, TD @MV	
B	Long BPM Cusip Netdown, TD @MV	
C	Long Inventory, TD @ MV	
D	Long Inv TD Repo Rch Bfts BPM	
E	Gross Short Inventory, SD @MV	
F	Short BPM Cusip Netdown, SD@MV	
G	Short Inventory, SD @ MV	
H	Net Reverse	
I	Gilts Adjustment	**<<<< removed from Gross BS field as of May 19, 2006.**
J	Reverse Repo Allocation	
K	Borrows	
L	Cash Borrow Allocation	
M	Lockup 15C3	
N	Fail MV	
O	Net Margin Debit	
P	Other Assets	
Q	FASB 140	
R	Seg Cash Balance	
S	Goodwill	

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PLUS	Lockup 15C3				
PLUS	Goodwill				
PLUS	Fail MV	**PLUS**	Net Margin Debit	**PLUS**	Other Assets
PLUS	Lockup 15C3	**MINUS**	Gilts Adjustment		

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