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Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
October 31, 2007

USD millions

DRAFT

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Brea		
											Net BS		
	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	154,697	161,489	(6,793)	91,300	63,397	85,157	96,054	(10,897)	42,200	42,957	103,634	(19,295)	251
High Grade Credit	16,646	16,754	(107)	18,075	(1,429)	12,431	12,637	(206)	13,000	(569)	13,860	(1,566)	129
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	11,265	11,703	(437)	9,400	1,865	11,019	11,459	(440)	9,000	2,019	11,359	(521)	58
Securitized Products	71,629	71,765	(136)	64,500	7,129	67,798	69,845	(2,047)	57,500	10,298	66,253	(386)	77
Real Estate	69,849	69,727	122	61,325	8,524	69,118	69,020	98	60,500	8,618	69,373	(292)	36
High Yield	16,746	16,873	(128)	17,125	(379)	15,122	15,274	(152)	16,000	(878)	15,344	(351)	86
Municipal Bonds	4,361	3,984	376	7,500	(247)	4,043	3,669	374	6,500	153	4,042	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	2,893	2,877	16			2,610	2,594	16			2,610	0	0
Energy Trading	1,744	1,713	30	300	1,444	1,459	1,429	30	300	1,159	1,338	(1)	21
Foreign Exchange	6,094	6,115	(21)	3,650	2,444	5,990	5,974	15	3,500	2,490	6,009	(66)	3
FID Corporate	7,885	7,885	0	43,278	(35,393)	1,819	1,819	0	21,242	(19,423)	40	0	0
Insurance Products Group	57	56	0	0	57	57	56	0	0	57	57	0	0
FID Corp Loans	1,898	1,947	(49)	7,230	(5,332)	1,859	1,908	(49)	7,000	(5,141)	1,859	0	0
IBD Loans	6,614	6,727	(113)	4,000	2,614	6,605	6,718	(113)	3,700	2,905	6,604	0	0
Total FID Core:	***372,377***	***379,614***	***(7,238)***	***327,683***	***44,694***	***285,087***	***298,457***	***(13,369)***	***240,442***	***44,645***	***302,381***	***(22,479)***	***661***
Total FID Prime Services:	***128,791***	***259,880***	***(131,089)***	***103,490***	***25,301***	***5,902***	***4,043***	***1,859***	***3,300***	***2,602***	***2,434***	***0***	***873***
Total FID (Consolidated)	**501,168**	**639,494**	**(138,326)**	**431,173**	**69,995**	**290,990**	**302,500**	**(11,510)**	**243,742**	**47,248**	**304,816**	**(22,479)**	**1,534**
Execution Services / Liquid Market	12,923	12,564	359	13,375	(452)	9,681	9,393	289	10,725	(1,044)	7,872	(73)	1,109
Convertible Products	4,844	4,753	91	6,493	(1,649)	4,053	3,992	61	5,703	(1,649)	3,946	(5)	92
Volatility	39,886	39,738	148	36,137	3,749	34,530	34,314	216	30,975	3,555	32,689	(472)	337
Equities Strategies	5,035	5,086	(51)	6,363	(1,328)	3,575	3,623	(48)	4,850	(1,275)	3,492	(21)	17
Firm Relationship Loans	2,163	2,157	6	1,639	524	2,163	2,157	6	1,639	524	2,163	0	0
Equity Corporate	838	881	(42)	1,516	(678)	522	524	(2)	1,330	(808)	152	0	0
Total Equities Core:	***65,688***	***65,178***	***510***	***65,523***	***165***	***54,525***	***54,003***	***522***	***55,222***	***(697)***	***50,313***	***(571)***	***1,556***
Total Equities Prime Services:	***133,622***	***137,458***	***(3,835)***	***127,400***	***6,222***	***42,129***	***42,985***	***(856)***	***47,456***	***(5,327)***	***25,939***	***(6,846)***	***1,326***
Total Equities (Consolidated)	**199,310**	**202,636**	**(3,325)**	**192,923**	**6,387**	**96,654**	**96,988**	**(334)**	**102,678**	**(6,023)**	**76,252**	**(7,417)**	**2,881**
Global Principal Strategies	7,096	7,083	13	9,779	(2,683)	5,853	5,831	22	7,634	(1,781)	5,819	0	25
Global Trading Strategies	5,428	5,553	(125)	9,450	(4,022)	4,882	5,023	(141)	8,063	(3,181)	4,913	(41)	4
Global Opportunities Group	709	700	9	600	109	646	635	10	600	46	643	0	3
Direct Principal Investments	514	497	17	0	514	307	497	(190)	0	307	307	0	0
Total Principal Investing	***13,747***	***13,833***	***(86)***	***19,829***	***(6,082)***	***11,688***	***11,986***	***(298)***	***16,297***	***(4,609)***	***11,682***	***(41)***	***31***
Asset Management	10,303	10,163	140	8,806	1,497	7,050	7,047	4	5,516	1,534	4,650	0	5
Private Equity	6,032	5,933	99	4,407	1,625	5,885	5,786	99	4,306	1,579	5,877	0	8
Total IMD	***16,334***	***16,096***	***238***	***13,213***	***3,121***	***12,936***	***12,833***	***103***	***9,822***	***3,114***	***10,528***	***0***	***12***
Investment Banking Division	424	423	1	0	424	424	423	1	0	424	355	0	0
Treasury	25,067	25,393	(326)	30,770	(5,703)	11,874	25,393	(13,519)	7,000	4,874	6,701	0	0
Corporate Other Assets / Investments	14,702	17,460	(2,757)	14,868	(166)	12,495	15,252	(2,757)	12,495	(0)	841	0	0
Total Non-Core	***40,194***	***43,277***	***(3,082)***	***45,638***	***(5,444)***	***24,793***	***41,069***	***(16,275)***	***19,495***	***5,298***	***7,897***	***0***	***0***
Total All Other (Consolidated)	**70,276**	**73,206**	**(2,930)**	**78,680**	**(8,404)**	**49,417**	**65,888**	**(16,471)**	**45,614**	**3,803**	**30,107**	**(41)**	**43**
Grand Totals Consolidated	**770,754**	**915,336**	**(144,582)**	**702,776**	**67,978**	**437,061**	**465,376**	**(28,315)**	**392,034**	**45,027**	**411,175**	**(29,936)**	**4,458**
Liquid Markets Financing	89,078	215,580	(126,502)	70,790	18,288	2,252	2,088	164	1,000	1,252	1,653	0	586

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Credit Financing	30,541	36,616	(6,075)	27,000	3,541	1,250	1,092	158	500	750	634	0	286
Clearing and Execution	864	864	(0)	0	864	85	88	(3)	0	85	85	0	0
FID Structured Transactions	220	263	(43)	700	(480)	123	115	8	500	(377)	62	0	0
FID Futures	8,089	6,557	1,532	5,000	3,089	2,193	661	1,532	1,300	893	0	0	0
Total FID Prime Services:	***128,791***	***259,880***	***(131,089)***	***103,490***	***25,301***	***5,902***	***4,043***	***1,859***	***3,300***	***2,602***	***2,434***	***0***	***873***
Equity Financing	120,046	123,915	(3,869)	105,700	14,346	33,082	33,909	(827)	34,456	(1,374)	16,447	(5,439)	1,150
Equity Synthetic	13,468	13,299	169	21,000	(7,532)	8,940	8,835	105	12,500	(3,560)	9,466	(1,407)	154
Clearing and Execution	21	14	7	0	21	21	11	9	0	21	0	0	21
Structured Transactions	87	230	(143)	700	(613)	87	230	(143)	500	(413)	26	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***133,622***	***137,458***	***(3,835)***	***127,400***	***6,222***	***42,129***	***42,985***	***(856)***	***47,456***	***(5,327)***	***25,939***	***(6,846)***	***1,326***
Total Prime Services	***262,413***	***397,337***	***(134,924)***	***230,890***	***31,523***	***48,032***	***47,028***	***1,004***	***50,756***	***(2,724)***	***28,373***	***(6,846)***	***2,198***

Draft October 31st 2007 month-end Balance Sheet came in Net Leverage of 18.9x vs. projected of 19.1x. Gross Leverage landed at 34.2x compared to projection of 34.6x a decrease of 0.4x. Net Balance Sheet came in at $43

	Target	Estimate	Variance
Total Stockholders Equity	22,536	22,536	
Leverage Equity	23,151	23,151	
Gross Leverage	31.2	34.2	3.0
Net Leverage	16.9	18.9	1.9

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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USD millions

Prior Day is: 30-Oct-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
Global Rates	567	67,177	2,363	0	(76,159)	105,194	(10,265)	324	801	63,081	2,354	0
High Grade Credit	9	3,048	1,167	0	(4,479)	13,745	(1,333)	213	13	2,953	1,163	0
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0
CDO	123	229	17	0	(252)	11,690	(374)	20	124	226	17	0
Securitized Products	1,854	3,537	50	244	(2,553)	67,073	(330)	1,252	1,850	1,628	48	244
Real Estate	0	732	0	0	(731)	69,268	(261)	12	0	707	0	0
High Yield	44	742	881	0	(1,743)	15,513	(364)	75	50	710	890	0
Municipal Bonds	1	236	81	0	(349)	3,667	0	0	2	238	77	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	268	15	0	0	2,594	0	0	0	270	13	0
Energy Trading	101	0	0	284	(4)	1,394	(1)	1	34	0	0	284
Foreign Exchange	43	104	0	0	(9)	5,975	(44)	0	43	140	0	0
FID Corporate	1,779	2,583	0	3,482	(0)	40	0	0	1,779	2,583	0	3,482
Insurance Products Group	0	0	0	0	0	56	0	0	0	0	0	0
FID Corp Loans	0	0	39	0	(78)	1,908	0	0	0	0	39	0
IBD Loans	2	0	0	9	(0)	6,716	0	0	2	0	0	9
Total FID Core:	***4,524***	***78,657***	***4,613***	***4,019***	***(86,356)***	***304,834***	***(12,972)***	***1,897***	***4,698***	***72,537***	***4,601***	***4,019***
Total FID Prime Services:	***2,595***	***66,646***	***50,275***	***5,967***	***(5,197)***	***2,500***	***0***	***607***	***936***	***128,632***	***121,243***	***5,962***
Total FID (Consolidated)	**7,119**	**145,303**	**54,888**	**9,987**	**(91,553)**	**307,334**	**(12,972)**	**2,504**	**5,635**	**201,169**	**125,844**	**9,981**
Execution Services / Liquid Market	773	107	3,135	0	(3,385)	7,833	(69)	1,073	557	107	3,065	0
Convertible Products	20	0	791	0	(1,360)	3,898	(3)	78	19	0	761	0
Volatility	1,975	489	4,867	0	(26,692)	33,024	(483)	192	1,582	623	4,801	0
Equities Strategies	88	0	1,459	0	(730)	3,533	(15)	29	77	0	1,463	0
Firm Relationship Loans	0	0	0	0	0	2,157	0	0	0	0	0	0
Equity Corporate	371	238	0	78	0	153	0	0	371	278	0	79
Total Equities Core:	***3,227***	***834***	***10,251***	***78***	***(32,167)***	***50,597***	***(571)***	***1,371***	***2,605***	***1,008***	***10,089***	***79***
Total Equities Prime Services:	***21,711***	***8,073***	***38,607***	***44,813***	***(19,305)***	***26,028***	***(6,494)***	***1,426***	***22,025***	***8,076***	***41,407***	***44,989***
Total Equities (Consolidated)	**24,937**	**8,907**	**48,858**	**44,891**	**(51,472)**	**76,625**	**(7,064)**	**2,798**	**24,630**	**9,084**	**51,496**	**45,068**
Global Principal Strategies	10	889	354	0	(1,269)	5,814	0	7	10	892	360	0
Global Trading Strategies	6	287	259	0	(533)	5,057	(35)	2	0	277	253	0
Global Opportunities Group	0	64	0	0	(75)	632	0	3	0	65	0	0
Direct Principal Investments	0	0	206	0	(20,625)	497	0	0	0	0	0	0
Total Principal Investing	***16***	***1,240***	***819***	***0***	***(22,502)***	***12,000***	***(35)***	***11***	***10***	***1,234***	***613***	***0***
Asset Management	2,396	174	2	3,077	(4)	4,647	0	5	2,395	38	2	3,077
Private Equity	0	0	0	146	0	5,779	0	8	0	0	0	146
Total IMD	***2,396***	***174***	***2***	***3,223***	***(4)***	***10,425***	***0***	***12***	***2,395***	***38***	***2***	***3,223***
Investment Banking Division	69	0	0	0	0	354	0	0	69	0	0	0
Treasury	5,173	13,193	0	0	0	14,766	0	0	10,627	0	0	0
Corporate Other Assets / Investments	11,654	1,000	1,000	208	0	841	0	0	14,411	1,000	1,000	208
Total Non-Core	***16,896***	***14,193***	***1,000***	***208***	***0***	***15,961***	***0***	***0***	***25,107***	***1,000***	***1,000***	***208***
Total All Other (Consolidated)	**19,307**	**15,608**	**1,821**	**3,431**	**(22,506)**	**38,387**	**(35)**	**24**	**27,513**	**2,272**	**1,615**	**3,431**
Grand Totals Consolidated	**51,364**	**169,818**	**105,567**	**58,309**	**(165,531)**	**422,345**	**(20,072)**	**5,325**	**57,778**	**212,525**	**178,954**	**58,480**
Liquid Markets Financing	12	49,746	37,008	71	(4,917)	1,800	0	275	12	107,093	106,333	66

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LBEX-DOCID 2705943

Credit Financing	329	16,074	13,217	0	(15)	561	0	329	202	20,665	14,853	0
Clearing and Execution	0	779	0	0	(168)	85	0	3	0	776	0	0
FID Structured Transactions	61	47	50	0	(97)	54	0	0	61	98	50	0
FID Futures	2,193	0	0	5,896	0	0	0	0	661	0	0	5,896
Total FID Prime Services:	***2,595***	***66,646***	***50,275***	***5,967***	***(5,197)***	***2,500***	***0***	***607***	***936***	***128,632***	***121,243***	***5,962***
Equity Financing	20,923	7,772	34,379	44,813	(11,117)	16,770	(5,239)	1,120	21,258	7,776	37,241	44,989
Equity Synthetic	727	301	4,227	0	(5,835)	9,216	(1,255)	168	706	300	4,164	0
Clearing and Execution	0	0	0	0	(0)	0	0	11	0	0	2	0
Structured Transactions	61	0	0	0	(2,352)	42	0	127	61	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***21,711***	***8,073***	***38,607***	***44,813***	***(19,305)***	***26,028***	***(6,494)***	***1,426***	***22,025***	***8,076***	***41,407***	***44,989***
Total Prime Services	***24,306***	***74,719***	***88,882***	***50,780***	***(24,502)***	***28,527***	***(6,494)***	***2,033***	***22,961***	***136,708***	***162,649***	***50,951***

Draft October 31st 2007 month-end Balance 97B and Gross Balance Sheet came in at $771B.

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: 31-Oct-07 **Prior Day is: 30-Oct-07**

CONSOLIDATED	TD Cash Shorts	Asset Breakout (Change)									TD Cash Shorts
		Gross BS	Net BS	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	
				Net BS							
Global Rates	(76,222)	(6,793)	(10,897)	(1,560)	(9,030)	(73)	(234)	4,096	9	0	63
High Grade Credit	(4,647)	(107)	(206)	115	(233)	(84)	(4)	95	4	0	169
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0
CDO	(244)	(437)	(440)	(331)	(147)	38	(1)	2	0	0	(8)
Securitized Products	(2,681)	(136)	(2,047)	(820)	(56)	(1,175)	4	1,910	1	0	128
Real Estate	(729)	122	98	105	(31)	24	0	25	(0)	0	(2)
High Yield	(1,726)	(128)	(152)	(169)	12	11	(6)	32	(8)	0	(17)
Municipal Bonds	(355)	376	374	375	0	0	(1)	(2)	4	0	7
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	16	16	16	0	0	0	(2)	2	0	0
Energy Trading	(2)	30	30	(56)	0	19	67	0	0	0	(2)
Foreign Exchange	(15)	(21)	15	33	(22)	3	0	(36)	0	0	6
FID Corporate	(0)	0	0	0	0	0	0	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	(78)	(49)	(49)	(49)	0	0	0	0	(0)	0	0
IBD Loans	(0)	(113)	(113)	(113)	0	0	0	0	0	0	(0)
Total FID Core:	***(86,700)***	***(7,238)***	***(13,369)***	***(2,453)***	***(9,507)***	***(1,236)***	***(174)***	***6,120***	***12***	***0***	***344***
Total FID Prime Services:	***(5,224)***	***(131,089)***	***1,859***	***(65)***	***0***	***266***	***1,659***	***(61,986)***	***(70,968)***	***5***	***27***
Total FID (Consolidated)	**(91,924)**	**(138,326)**	**(11,510)**	**(2,518)**	**(9,507)**	**(970)**	**1,485**	**(55,866)**	**(70,956)**	**5**	**371**
Execution Services / Liquid Market	(3,409)	359	289	40	(4)	37	216	0	70	0	25
Convertible Products	(1,346)	91	61	48	(2)	14	1	0	30	0	(14)
Volatility	(19,373)	148	216	(335)	12	146	393	(134)	66	0	(7,319)
Equities Strategies	(696)	(51)	(48)	(41)	(6)	(12)	12	0	(3)	0	(34)
Firm Relationship Loans	0	6	6	6	0	0	0	0	0	0	0
Equity Corporate	(0)	(42)	(2)	(2)	0	0	(0)	(40)	0	(0)	0
Total Equities Core:	***(24,824)***	***510***	***522***	***(284)***	***(0)***	***184***	***621***	***(174)***	***162***	***(0)***	***(7,342)***
Total Equities Prime Services:	***(19,418)***	***(3,835)***	***(856)***	***(89)***	***(352)***	***(101)***	***(314)***	***(3)***	***(2,800)***	***(177)***	***112***
Total Equities (Consolidated)	**(44,242)**	**(3,325)**	**(334)**	**(372)**	**(353)**	**84**	**307**	**(177)**	**(2,637)**	**(177)**	**(7,230)**
Global Principal Strategies	(1,259)	13	22	5	0	17	(1)	(3)	(6)	0	(10)
Global Trading Strategies	(536)	(125)	(141)	(144)	(6)	2	6	10	6	0	3
Global Opportunities Group	(59)	9	10	10	0	(0)	0	(1)	0	0	(16)
Direct Principal Investments	0	17	(190)	(190)	0	0	0	0	206	0	(20,625)
Total Principal Investing	***(1,854)***	***(86)***	***(298)***								
Asset Management	(9)	140	4	4	0	(0)	0	136	(0)	(0)	5
Private Equity	0	99	99	99	0	0	(0)	0	0	0	0
Total IMD	***(9)***	***238***	***103***	***103***	***0***	***(0)***	***0***	***136***	***(0)***	***(0)***	***5***
Investment Banking Division	0	1	1	1	0	0	0	0	0	0	0
Treasury	0	(326)	(13,519)	(8,065)	0	0	(5,454)	13,193	0	0	0
Corporate Other Assets / Investments	0	(2,757)	(2,757)	0	0	0	(2,757)	0	0	0	0
Total Non-Core	***0***	***(3,082)***	***(16,275)***	***(8,064)***	***0***	***0***	***(8,211)***	***13,193***	***0***	***0***	***0***
Total All Other (Consolidated)	**(1,863)**	**(2,930)**	**(16,471)**	**(8,280)**	**(6)**	**19**	**(8,205)**	**13,335**	**206**	**(0)**	**(20,643)**
Grand Totals Consolidated	**(138,028)**	**(144,582)**	**(28,315)**	**(11,170)**	**(9,865)**	**(867)**	**(6,413)**	**(42,708)**	**(73,387)**	**(171)**	**(27,503)**
Liquid Markets Financing	(5,111)	(126,502)	164	(147)	0	311	(0)	(57,347)	(69,325)	5	194

Inquiries, call Lisa Kennish
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Credit Financing	(13)	(6,075)	158	74	0	(43)	127	(4,591)	(1,642)	0	(2)
Clearing and Execution	(1)	(0)	(3)	0	0	(3)	0	3	0	0	(166)
FID Structured Transactions	(98)	(43)	8	8	0	0	0	(51)	(0)	0	1
FID Futures	0	1,532	1,532	0	0	0	1,532	0	0	0	0
Total FID Prime Services:	***(5,224)***	***(131,089)***	***1,859***	***(65)***	***0***	***266***	***1,659***	***(61,986)***	***(70,968)***	***5***	***27***
Equity Financing	(11,325)	(3,869)	(827)	(323)	(200)	30	(335)	(4)	(2,861)	(177)	207
Equity Synthetic	(5,744)	169	105	250	(153)	(14)	21	0	64	0	(92)
Clearing and Execution	(0)	7	9	(0)	0	9	0	0	(2)	0	0
Structured Transactions	(2,349)	(143)	(143)	(16)	0	(127)	0	0	0	0	(4)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***(19,418)***	***(3,835)***	***(856)***	***(89)***	***(352)***	***(101)***	***(314)***	***(3)***	***(2,800)***	***(177)***	***112***
Total Prime Services	***(24,641)***	***(134,924)***	***1,004***	***(154)***	***(352)***	***165***	***1,345***	***(61,989)***	***(73,768)***	***(171)***	***139***

Draft October 31st 2007 month-end Balance

Total Stockholders Equity
Leverage Equity
Gross Leverage
Net Leverage

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

AMERICAS	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	102,331	102,695	(364)	58,000	44,331	60,714	64,048	(3,334)	22,900	37,814	64,415	(4,238)	152
High Grade Credit	14,004	14,094	(90)	14,500	(496)	10,690	10,835	(145)	10,500	190	10,876	(312)	117
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	6,690	6,780	(90)	3,850	2,840	6,456	6,553	(97)	3,500	2,956	6,419	(145)	58
Securitized Products	56,972	57,071	(100)	51,625	5,347	53,193	55,204	(2,011)	45,000	8,193	52,145	(5)	77
Real Estate	41,792	41,639	153	39,575	2,217	41,094	40,940	154	39,000	2,094	41,058	0	36
High Yield	9,985	10,240	(256)	10,225	(240)	8,935	9,192	(257)	10,000	(1,065)	8,906	(5)	24
Municipal Bonds	4,361	3,984	376	7,500	(247)	4,043	3,669	374	6,500	153	4,042	0	0
GIC / Armco	0	0	0			0	0	0			0	0	0
Derivatives - Munis	2,893	2,877	16			2,610	2,594	16			2,610	0	0
Energy Trading	1,638	1,612	25	300	1,338	1,353	1,328	25	300	1,053	1,237	0	15
Foreign Exchange	4,817	4,803	15	1,900	2,917	4,817	4,803	15	1,800	3,017	4,834	(21)	3
FID Corporate	6,932	6,932	0	41,791	(34,859)	1,659	1,659	0	21,242	(19,583)	0	0	0
Insurance Products Group	57	56	0	0	57	57	56	0	0	57	57	0	0
FID Corp Loans	1,582	1,634	(53)	7,190	(5,608)	1,543	1,596	(53)	7,000	(5,457)	1,543	0	0
IBD Loans	4,747	4,820	(74)	2,000	2,747	4,738	4,812	(74)	1,700	3,038	4,736	0	0
Total FID Core:	***258,800***	***259,239***	***(440)***	***238,456***	***20,344***	***201,902***	***207,288***	***(5,386)***	***169,442***	***32,460***	***202,877***	***(4,725)***	***483***
Total FID Prime Services:	***104,737***	***220,249***	***(115,512)***	***73,090***	***31,647***	***5,543***	***3,755***	***1,788***	***3,050***	***2,493***	***2,340***	***0***	***634***
Total FID Americas	**363,536**	**479,488**	**(115,952)**	**311,546**	**51,990**	**207,445**	**211,043**	**(3,598)**	**172,492**	**34,953**	**205,217**	**(4,725)**	**1,117**
Execution Services / Liquid Market	9,260	8,978	282	8,600	660	6,181	5,963	218	6,900	(719)	5,847	(40)	97
Convertible Products	3,303	3,256	47	4,275	(972)	2,640	2,614	26	3,725	(1,085)	2,624	(3)	0
Volatility	9,095	9,428	(333)	9,100	(5)	5,928	6,171	(242)	5,750	178	5,870	(69)	19
Equities Strategies	1,274	1,253	21	1,800	(526)	876	846	30	1,550	(674)	865	(9)	7
Firm Relationship Loans	1,621	1,624	(2)	1,189	432	1,621	1,624	(2)	1,189	432	1,621	0	0
Equity Corporate	383	425	(42)	706	(323)	109	111	(2)	527	(418)	93	0	0
Total Equities Core:	***24,937***	***24,964***	***(27)***	***25,670***	***(733)***	***17,357***	***17,328***	***29***	***19,641***	***(2,284)***	***16,921***	***(120)***	***123***
Total Equities Prime Services:	***85,904***	***86,980***	***(1,076)***	***80,650***	***5,254***	***25,452***	***25,889***	***(437)***	***28,350***	***(2,898)***	***15,033***	***(2,858)***	***786***
Total Equities Americas	**110,841**	**111,944**	**(1,103)**	**106,320**	**4,521**	**42,809**	**43,217**	**(408)**	**47,991**	**(5,182)**	**31,954**	**(2,978)**	**909**
Global Principal Strategies	5,097	5,072	25	9,779	(4,682)	4,139	4,101	38	7,634	(3,495)	4,121	0	14
Global Trading Strategies	4,559	4,707	(148)	8,300	(3,741)	4,075	4,232	(157)	7,088	(3,013)	4,109	(35)	0
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	319	301	18	0	319	113	301	(188)	0	113	113	0	0
Total Principal Investing	***9,975***	***10,080***	(105)	***18,079***	(8,104)	***8,327***	***8,634***	(307)	***14,722***	(6,395)	***8,343***	***(35)***	***14***
Asset Management	8,919	8,782	136	7,399	1,520	5,668	5,667	1	4,250	1,418	3,663	0	0
Private Equity	5,739	5,640	99	3,637	2,102	5,593	5,494	99	3,553	2,040	5,585	0	8
Total IMD	***14,658***	***14,423***	***235***	***11,036***	***3,622***	***11,261***	***11,161***	***100***	***7,803***	***3,458***	***9,249***	***0***	***8***
Investment Banking Division	212	211	1	0	212	212	211	1	0	212	143	0	0
Treasury	25,067	25,393	(326)	30,770	(5,703)	11,874	25,393	(13,519)	7,000	4,874	6,701	0	0
Corporate Other Assets / Investments	14,702	17,460	(2,757)	14,868	(166)	12,495	15,252	(2,757)	12,495	(0)	841	0	0
Total Non-Core	***39,981***	***43,064***	***(3,083)***	***45,638***	***(5,657)***	***24,580***	***40,856***	***(16,276)***	***19,495***	***5,085***	***7,684***	***0***	***0***
Total All Other Americas	**64,615**	**67,567**	**(2,952)**	**74,753**	**(10,138)**	**44,168**	**60,652**	**(16,483)**	**42,020**	**2,148**	**25,276**	**(35)**	**22**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

Grand Totals Americas	**538,992**	**658,999**	**(120,007)**	**492,619**	**46,373**	**294,422**	**314,912**	**(20,490)**	**262,503**	**31,919**	**262,447**	**(7,738)**	**2,049**
Liquid Markets Financing	69,811	182,349	(112,537)	50,090	19,721	2,086	1,885	201	1,000	1,086	1,653	0	420
Credit Financing	25,885	30,334	(4,450)	17,750	8,135	1,104	1,045	59	500	604	561	0	214
Clearing and Execution	780	786	(6)	0	780	85	88	(3)	0	85	85	0	0
FID Structured Transactions	172	224	(51)	250	(78)	76	76	0	250	(174)	41	0	0
FID Futures	8,089	6,557	1,532	5,000	3,089	2,193	661	1,532	1,300	893	0	0	0
Total FID Prime Services:	***104,737***	***220,249***	***(115,512)***	***73,090***	***31,647***	***5,543***	***3,755***	***1,788***	***3,050***	***2,493***	***2,340***	***0***	***634***
Equity Financing	79,584	80,985	(1,401)	67,400	12,184	21,772	22,464	(692)	20,800	972	11,274	(2,604)	647
Equity Synthetic	6,261	5,945	317	13,000	(6,739)	3,622	3,375	247	7,300	(3,678)	3,747	(254)	129
Clearing and Execution	11	3	8	0	11	11	3	8	0	11	0	0	11
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:	***85,904***	***86,980***	***(1,076)***	***80,650***	***5,254***	***25,452***	***25,889***	***(437)***	***28,350***	***(2,898)***	***15,033***	***(2,858)***	***786***
Total Prime Services Americas	***190,641***	***307,229***	***(116,589)***	***153,740***	***36,901***	***30,996***	***29,644***	***1,352***	***31,400***	***(404)***	***17,374***	***(2,858)***	***1,420***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 31-Oct-07	Prior 4-Oct-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 31-Oct-07	Prior 4-Oct-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	32,181	38,737	(6,557)	17,300	14,881	14,783	22,080	(7,297)	12,300	2,483	28,833	(14,262)	99
High Grade Credit	1,513	1,592	(79)	1,555	(42)	747	844	(97)	1,000	(253)	1,652	(912)	7
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	2,615	2,930	(314)	4,000	(1,385)	2,609	2,923	(314)	4,000	(1,391)	2,872	(264)	0
Securitized Products	12,586	12,623	(36)	10,875	1,711	12,534	12,570	(36)	10,500	2,034	12,037	(381)	0
Real Estate	18,569	18,626	(56)	14,750	3,819	18,561	18,618	(56)	14,500	4,061	18,853	(292)	0
High Yield	4,353	4,289	64	4,900	(547)	3,837	3,793	44	4,000	(163)	4,105	(318)	50
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	106	101	5	0	106	106	101	5	0	106	101	(1)	6
Foreign Exchange	511	595	(84)	750	(239)	480	528	(48)	700	(220)	525	(45)	0
FID Corporate	797	797	0	1,396	(599)	5	5	0	0	5	4	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	316	312	4	40	276	316	312	4	0	316	316	0	0
IBD Loans	1,868	1,906	(39)	2,000	(132)	1,868	1,906	(39)	2,000	(132)	1,868	0	0
Total FID Core:	***75,414***	***82,507***	***(7,093)***	***57,566***	***17,848***	***55,845***	***63,680***	***(7,835)***	***49,000***	***6,845***	***71,167***	***(16,475)***	***162***
Total FID Prime Services:	***21,052***	***26,831***	***(5,779)***	***20,400***	***652***	***359***	***288***	***71***	***250***	***109***	***94***	***0***	***238***
Total FID Europe	**96,466**	**109,338**	**(12,872)**	**77,966**	**18,500**	**56,204**	**63,968**	**(7,764)**	**49,250**	**6,954**	**71,262**	**(16,475)**	**401**
Execution Services	2,161	2,135	26	3,100	(939)	2,036	2,001	35	2,200	(164)	1,057	(33)	800
Convertible Products	1,017	995	22	1,640	(623)	909	895	14	1,400	(491)	849	(2)	61
Volatility	22,557	22,268	289	21,115	1,442	20,761	20,493	267	19,500	1,261	19,055	(403)	316
Equities Strategies	261	293	(32)	663	(402)	247	277	(30)	550	(303)	258	(13)	2
Firm Relationship Loans	541	534	8	450	91	541	534	8	450	91	541	0	0
Equity Corporate	24	24	0	375	(351)	24	24	0	375	(351)	24	0	0
Total Equities Core:	***26,561***	***26,249***	***312***	***27,343***	***(782)***	***24,517***	***24,223***	***294***	***24,475***	***42***	***21,783***	***(450)***	***1,180***
Total Equities Prime Services:	***32,637***	***33,303***	***(666)***	***32,550***	***87***	***10,657***	***10,962***	***(305)***	***12,900***	***(2,243)***	***7,410***	***(3,314)***	***357***
Total Equities Europe	**59,198**	**59,552**	**(354)**	**59,893**	**(695)**	**35,175**	**35,185**	**(11)**	**37,375**	**(2,200)**	**29,193**	**(3,765)**	**1,536**
Global Principal Strategies	1,102	1,110	(8)	0	1,102	871	885	(13)	0	871	863	0	3
Global Trading Strategies	278	287	(9)	800	(522)	257	267	(10)	675	(418)	266	(6)	1
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	***1,380***	***1,397***	***(17)***	***800***	***580***	***1,128***	***1,152***	***(23)***	***675***	***453***	***1,129***	***(6)***	***4***
Asset Management	1,384	1,381	3	1,407	(23)	1,383	1,379	3	1,266	117	987	0	4
Private Equity	245	245	(0)	727	(482)	245	245	(0)	710	(465)	245	0	0
Total IMD	***1,629***	***1,626***	***3***	***2,134***	***(505)***	***1,627***	***1,624***	***3***	***1,976***	***(349)***	***1,232***	***0***	***4***
Investment Banking Division	143	143	0	0	143	143	143	0	0	143	143	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	***144***	***144***	***0***	***0***	***144***	***144***	***144***	***0***	***0***	***144***	***144***	***0***	***0***
Total All Other Europe	**3,153**	**3,166**	**(14)**	**2,934**	**219**	**2,900**	**2,920**	**(20)**	**2,651**	**249**	**2,505**	**(6)**	**8**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

Grand Totals Europe	158,817	172,056	(13,239)	140,793	18,024	94,279	102,073	(7,794)	89,276	5,003	102,959	(20,246)	1,946
Liquid Markets Financing	16,264	20,431	(4,167)	10,700	5,564	166	203	(36)	0	166	0	0	166
Credit Financing	4,656	6,282	(1,626)	9,250	(4,594)	146	46	99	0	146	74	0	72
Clearing and Execution	84	78	6	0	84	0	0	0	0	0	0	0	0
FID Structured Transactions	47	39	8	450	(403)	47	39	8	250	(203)	21	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***21,052***	***26,831***	***(5,779)***	***20,400***	***652***	***359***	***288***	***71***	***250***	***109***	***94***	***0***	***238***
Equity Financing	29,174	29,652	(477)	28,600	574	8,150	8,261	(112)	10,450	(2,300)	4,070	(2,161)	336
Equity Synthetic	3,413	3,458	(45)	3,500	(87)	2,458	2,510	(52)	2,200	258	3,327	(1,154)	11
Clearing and Execution	10	11	(1)	0	10	10	9	1	0	10	0	0	10
Structured Transactions	39	182	(143)	450	(411)	39	182	(143)	250	(211)	13	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***32,637***	***33,303***	***(666)***	***32,550***	***87***	***10,657***	***10,962***	***(305)***	***12,900***	***(2,243)***	***7,410***	***(3,314)***	***357***
Total Prime Services Europe	***53,689***	***60,134***	***(6,445)***	***52,950***	***739***	***11,017***	***11,250***	***(234)***	***13,150***	***(2,133)***	***7,504***	***(3,314)***	***595***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Bre		
											Net BS		
	Today 31-Oct-07	Prior 12-Oct-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 31-Oct-07	Prior 12-Oct-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails
Global Rates	20,185	20,057	128	16,000	4,185	9,660	9,927	(267)	7,000	2,660	10,387	(795)	0
High Grade Credit	1,129	1,068	62	2,020	(891)	994	958	36	1,500	(506)	1,332	(343)	5
High Grade Credit - Esoteric	0	0	0			0	0	0			0	0	0
CDO	1,960	1,993	(33)	1,550	410	1,955	1,983	(28)	1,500	455	2,067	(113)	0
Securitized Products	2,071	2,071	0	2,000	71	2,071	2,071	0	2,000	71	2,071	0	0
Real Estate	9,488	9,462	26	7,000	2,488	9,462	9,462	0	7,000	2,462	9,462	0	0
High Yield	2,409	2,344	64	2,000	409	2,350	2,288	62	2,000	350	2,333	(28)	11
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	765	717	49	1,000	(235)	693	644	49	1,000	(307)	650	0	0
FID Corporate	156	156	0	91	65	155	155	0	0	155	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:	***38,163***	***37,868***	***295***	***31,661***	***6,502***	***27,341***	***27,489***	***(148)***	***22,000***	***5,341***	***28,337***	***(1,279)***	***16***
Total FID Prime Services:	***3,002***	***12,800***	***(9,797)***	***10,000***	***(6,998)***	***0***	***(0)***	***0***	***0***	***0***	***0***	***0***	***0***
Total FID Asia	**41,165**	**50,668**	**(9,502)**	**41,661**	**(496)**	**27,341**	**27,489**	**(148)**	**22,000**	**5,341**	**28,337**	**(1,279)**	**16**
Execution Services / Liquid Market	1,501	1,451	51	1,675	(174)	1,464	1,428	36	1,625	(161)	969	0	212
Convertible Products	524	502	23	578	(54)	504	484	20	578	(74)	472	0	31
Volatility	8,234	8,041	192	5,922	2,312	7,841	7,650	191	5,725	2,116	7,764	0	2
Equities Strategies	3,499	3,539	(41)	3,900	(401)	2,452	2,500	(48)	2,750	(298)	2,369	0	8
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	432	432	(0)	435	(3)	389	390	(0)	428	(39)	34	0	0
Total Equities Core:	***14,190***	***13,965***	***225***	***12,510***	***1,680***	***12,651***	***12,452***	***199***	***11,106***	***1,545***	***11,610***	***0***	***253***
Total Equities Prime Services:	***15,081***	***17,174***	***(2,093)***	***14,200***	***881***	***6,020***	***6,134***	***(114)***	***6,206***	***(186)***	***3,496***	***(674)***	***183***
Total Equities Asia	**29,271**	**31,140**	**(1,868)**	**26,710**	**2,561**	**18,670**	**18,586**	**85**	**17,312**	**1,359**	**15,105**	**(674)**	**436**
Global Principal Strategies	897	901	(4)	0	897	842	845	(2)	0	842	835	0	7
Global Trading Strategies	591	559	32	350	241	550	524	26	300	250	537	0	3
Global Opportunities Group	709	700	9	600	109	646	635	10	600	46	643	0	3
Direct Principal Investments	194	196	(2)	0	194	194	196	(2)	0	194	194	0	0
Total Principal Investing	***2,392***	***2,356***	***36***	***950***	***1,442***	***2,233***	***2,200***	***32***	***900***	***1,333***	***2,210***	***0***	***13***
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	47	47	(0)	43	4	47	47	(0)	43	4	47	0	0
Total IMD	***47***	***47***	***(0)***	***43***	***4***	***47***	***47***	***(0)***	***43***	***4***	***47***	***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	**2,508**	**2,473**	**36**	**993**	**1,515**	**2,349**	**2,317**	**32**	**943**	**1,406**	**2,326**	**0**	**13**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
October 31, 2007

USD millions

Grand Totals Asia	**72,945**	**84,280**	**(11,335)**	**69,364**	**3,581**	**48,360**	**48,391**	**(31)**	**40,255**	**8,105**	**45,768**	**(1,952)**	**464**
Liquid Markets Financing	3,002	12,800	(9,797)	10,000	(6,998)	0	(0)	0	0	0	0	0	0
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:	***3,002***	***12,800***	***(9,797)***	***10,000***	***(6,998)***	***0***	***(0)***	***0***	***0***	***0***	***0***	***0***	***0***
Equity Financing	11,288	13,279	(1,991)	9,700	1,588	3,160	3,184	(24)	3,206	(46)	1,104	(674)	168
Equity Synthetic	3,794	3,895	(102)	4,500	(706)	2,860	2,950	(90)	3,000	(140)	2,392	0	15
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:	***15,081***	***17,174***	***(2,093)***	***14,200***	***881***	***6,020***	***6,134***	***(114)***	***6,206***	***(186)***	***3,496***	***(674)***	***183***
Total Prime Services Asia	***18,084***	***29,974***	***(11,890)***	***24,200***	***(6,116)***	***6,020***	***6,134***	***(114)***	***6,206***	***(186)***	***3,496***	***(674)***	***183***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: 30-Oct-07

AMERICAS	eakout (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	385	41,617	0	0	(48,849)	65,984	(2,858)	306	616	38,647	0	0	(49,214)
High Grade Credit	9	2,147	1,167	0	(3,624)	10,847	(225)	201	13	2,096	1,163	0	(3,788)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	123	217	17	0	(234)	6,504	(86)	12	124	210	17	0	(226)
Securitized Products	977	3,530	50	199	(2,545)	52,982	(5)	1,252	975	1,620	48	199	(2,673)
Real Estate	0	698	0	0	(697)	40,927	0	12	0	699	0	0	(696)
High Yield	9	169	881	0	(1,150)	9,159	(5)	22	16	159	890	0	(1,154)
Municipal Bonds	1	236	81	0	(349)	3,667	0	0	2	238	77	0	(355)
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	268	15	0	0	2,594	0	0	0	270	13	0	0
Energy Trading	101	0	0	284	0	1,294	0	0	34	0	0	284	0
Foreign Exchange	0	0	0	0	0	4,823	(21)	0	0	0	0	0	0
FID Corporate	1,659	2,583	0	2,690	0	0	0	0	1,659	2,583	0	2,690	0
Insurance Products Group	0	0	0	0	0	56	0	0	0	0	0	0	0
FID Corp Loans	0	0	39	0	(78)	1,596	0	0	0	0	39	0	(78)
IBD Loans	2	0	0	9	0	4,810	0	0	2	0	0	9	0
Total FID Core:	***3,267***	***51,466***	***2,250***	***3,182***	***(57,526)***	***205,241***	***(3,200)***	***1,805***	***3,442***	***46,522***	***2,247***	***3,182***	***(58,184)***
Total FID Prime Services:	***2,569***	***45,846***	***47,381***	***5,967***	***(4,997)***	***2,487***	***0***	***358***	***910***	***100,092***	***110,440***	***5,962***	***(5,001)***
Total FID Americas	**5,836**	**97,311**	**49,631**	**9,149**	**(62,523)**	**207,729**	**(3,200)**	**2,163**	**4,352**	**146,614**	**112,688**	**9,144**	**(63,185)**
Execution Services / Liquid Market	277	107	2,972	0	**(2,641)**	5,624	(40)	102	277	107	2,909	0	(2,660)
Convertible Products	19	0	663	0	(896)	2,598	(3)	0	19	0	642	0	(871)
Volatility	108	489	2,678	0	(4,422)	6,122	(75)	16	109	623	2,635	0	(4,484)
Equities Strategies	13	0	398	0	(347)	844	(10)	7	4	0	407	0	(330)
Firm Relationship Loans	0	0	0	0	0	1,624	0	0	0	0	0	0	0
Equity Corporate	16	238	0	36	0	95	0	0	16	278	0	36	(0)
Total Equities Core:	***433***	***834***	***6,711***	***36***	(8,306)	***16,907***	***(128)***	***125***	***425***	***1,008***	***6,593***	***36***	***(8,345)***
Total Equities Prime Services:	***12,491***	***7,525***	***28,221***	***24,704***	(3,984)	***15,136***	***(2,728)***	***727***	***12,754***	***7,529***	***28,756***	***24,805***	***(4,259)***
Total Equities Americas	**12,924**	**8,359**	**34,932**	**24,740**	**(12,291)**	**32,043**	**(2,856)**	**851**	**13,179**	**8,536**	**35,349**	**24,841**	**(12,604)**
Global Principal Strategies	4	604	354	0	(965)	4,089	0	2	10	610	360	0	(969)
Global Trading Strategies	0	225	259	0	(480)	4,267	(35)	0	0	223	253	0	(472)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	206	0	(20,625)	301	0	0	0	0	0	0	0
Total Principal Investing	***4***	***829***	***819***	***0***	***(22,070)***	***8,657***	***(35)***	***2***	***10***	***833***	***613***	***0***	***(1,442)***
Asset Management	2,005	174	0	3,077	(0)	3,663	0	0	2,004	38	0	3,077	(5)
Private Equity	0	0	0	146	0	5,486	0	8	0	0	0	146	0
Total IMD	***2,005***	***174***	***0***	***3,223***	***(0)***	***9,149***	***0***	***8***	***2,004***	***38***	***0***	***3,223***	***(5)***
Investment Banking Division	69	0	0	0	0	142	0	0	69	0	0	0	0
Treasury	5,173	13,193	0	0	0	14,766	0	0	10,627	0	0	0	0
Corporate Other Assets / Investments	11,654	1,000	1,000	208	0	841	0	0	14,411	1,000	1,000	208	0
Total Non-Core	***16,896***	***14,193***	***1,000***	***208***	**0**	***15,749***	***0***	***0***	***25,107***	***1,000***	***1,000***	***208***	***0***
Total All Other Americas	**18,904**	**15,196**	**1,819**	**3,431**	**(22,070)**	**33,555**	**(35)**	**10**	**27,122**	**1,871**	**1,613**	**3,431**	**(1,446)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: 30-Oct-07

Grand Totals Americas	**37,664**	**120,867**	**86,383**	**37,320**	**(96,883)**	**273,327**	**(6,091)**	**3,024**	**44,652**	**157,021**	**149,650**	**37,416**	**(77,236)**
Liquid Markets Financing	12	31,916	35,738	71	(4,717)	1,800	0	73	12	83,295	97,103	66	(4,889)
Credit Financing	329	13,188	11,593	0	**(15)**	561	0	282	202	16,002	13,287	0	(13)
Clearing and Execution	0	695	0	0	**(168)**	85	0	3	0	698	0	0	(1)
FID Structured Transactions	35	47	50	0	**(97)**	41	0	0	35	98	50	0	(98)
FID Futures	2,193	0	0	5,896	0	0	0	0	661	0	0	5,896	0
Total FID Prime Services:	***2,569***	***45,846***	***47,381***	***5,967***	**(4,997)**	***2,487***	***0***	***358***	***910***	***100,092***	***110,440***	***5,962***	***(5,001)***
Equity Financing	12,456	7,389	25,718	24,704	(1,409)	11,643	(2,491)	592	12,720	7,393	26,322	24,805	(1,667)
Equity Synthetic	0	137	2,503	0	(2,575)	3,480	(237)	132	0	136	2,434	0	(2,592)
Clearing and Execution	0	0	0	0	(0)	0	0	3	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:	***12,491***	***7,525***	***28,221***	***24,704***	**(3,984)**	***15,136***	***(2,728)***	***727***	***12,754***	***7,529***	***28,756***	***24,805***	***(4,259)***
Total Prime Services Americas	***15,060***	***53,371***	***75,602***	***30,672***	***(8,981)***	***17,624***	***(2,728)***	***1,084***	***13,664***	***107,621***	***139,196***	***30,767***	***(9,260)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: 30-Oct-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	113	17,398	0	0	(17,200)	28,714	(6,766)	19	113	16,658	0	0	(16,812)
High Grade Credit	0	765	0	0	(714)	1,637	(800)	7	0	747	0	0	(727)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	0	7	0	0	(18)	3,117	(202)	8	0	7	0	0	(18)
Securitized Products	878	7	0	45	(7)	12,020	(325)	0	875	7	0	45	(7)
Real Estate	0	8	0	0	(8)	18,879	(261)	0	0	8	0	0	(8)
High Yield	0	515	0	0	(529)	4,065	(313)	41	0	496	0	0	(509)
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	(4)	101	(1)	1	0	0	0	0	(2)
Foreign Exchange	0	31	0	0	(9)	551	(23)	0	0	67	0	0	(15)
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	312	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	(0)	1,906	0	0	0	0	0	0	(0)
Total FID Core:	***991***	***18,732***	***0***	***837***	***(18,490)***	***71,307***	***(8,691)***	***75***	***988***	***17,990***	***0***	***837***	***(18,098)***
Total FID Prime Services:	***26***	***15,951***	***4,741***	***0***	***(165)***	***13***	***0***	***249***	***26***	***22,026***	***4,517***	***0***	***(188)***
Total FID Europe	**1,017**	**34,683**	**4,741**	**837**	**(18,655)**	**71,320**	**(8,691)**	**325**	**1,014**	**40,016**	**4,517**	**837**	**(18,286)**
Execution Services	212	0	125	0	**(683)**	1,187	(29)	827	16	0	134	0	(707)
Convertible Products	0	0	108	0	(399)	833	(0)	62	0	0	101	0	(409)
Volatility	1,793	0	1,796	0	(21,274)	19,094	(408)	174	1,633	0	1,775	0	(13,344)
Equities Strategies	0	0	15	0	(80)	270	(6)	12	0	0	16	0	(67)
Firm Relationship Loans	0	0	0	0	0	534	0	0	0	0	0	0	0
Equity Corporate	0	0	0	0	0	24	0	0	0	0	0	0	0
Total Equities Core:	***2,005***	***0***	***2,044***	***0***	(22,436)	***21,941***	***(442)***	***1,076***	***1,649***	***0***	***2,025***	***0***	***(14,527)***
Total Equities Prime Services:	***6,205***	***383***	***7,455***	***14,142***	(13,594)	***7,308***	***(3,122)***	***520***	***6,256***	***383***	***7,764***	***14,194***	***(13,489)***
Total Equities Europe	**8,210**	**383**	**9,499**	**14,142**	**(36,030)**	**29,249**	**(3,564)**	**1,596**	**7,905**	**383**	**9,789**	**14,194**	**(28,016)**
Global Principal Strategies	5	231	0	0	(253)	882	0	3	0	225	0	0	(237)
Global Trading Strategies	(4)	21	0	0	(23)	266	0	1	0	20	0	0	(21)
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***	***252***	***0***	***0***	***(276)***	***1,148***	***0***	***4***	***0***	***245***	***0***	***0***	***(258)***
Asset Management	391	0	1	0	(4)	984	0	5	391	0	1	0	(5)
Private Equity	0	0	0	0	0	245	0	0	0	0	0	0	0
Total IMD	***391***	***0***	***1***	***0***	***(4)***	***1,229***	***0***	***5***	***391***	***0***	***1***	***0***	***(5)***
Investment Banking Division	0	0	0	0	0	143	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***	***144***	***0***	***0***	***0***	***0***	***0***	***0***	***0***
Total All Other Europe	**392**	**252**	**1**	**0**	**(280)**	**2,520**	**0**	**8**	**391**	**245**	**1**	**0**	**(263)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: 30-Oct-07

Grand Totals Europe	**9,620**	**35,318**	**14,241**	**14,979**	**(54,965)**	**103,089**	**(12,255)**	**1,928**	**9,310**	**40,644**	**14,307**	**15,032**	**(46,565)**
Liquid Markets Financing	0	12,981	3,117	0	(165)	0	0	203	0	17,284	2,945	0	(188)
Credit Financing	0	2,886	1,624	0	**(0)**	0	0	46	0	4,663	1,572	0	(0)
Clearing and Execution	0	84	0	0	**0**	0	0	0	0	78	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:	***26***	***15,951***	***4,741***	***0***	**(165)**	***13***	***0***	***249***	***26***	***22,026***	***4,517***	***0***	***(188)***
Equity Financing	5,905	383	6,500	14,142	(9,708)	4,036	(2,104)	375	5,955	383	6,813	14,194	(9,658)
Equity Synthetic	274	0	955	0	(1,534)	3,243	(1,017)	10	274	0	948	0	(1,482)
Clearing and Execution	0	0	0	0	0	0	0	9	0	0	2	0	0
Structured Transactions	26	0	0	0	(2,352)	29	0	127	26	0	0	0	(2,349)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***6,205***	***383***	***7,455***	***14,142***	**(13,594)**	***7,308***	***(3,122)***	***520***	***6,256***	***383***	***7,764***	***14,194***	***(13,489)***
Total Prime Services Europe	***6,232***	***16,335***	***12,196***	***14,142***	***(13,760)***	***7,321***	***(3,122)***	***769***	***6,282***	***22,409***	***12,280***	***14,194***	***(13,677)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: **30-Oct-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	69	8,162	2,363	0	(10,110)	10,497	(641)	0	72	7,776	2,354	0	(10,196)
High Grade Credit	0	135	0	0	(140)	1,261	(308)	5	0	110	0	0	(132)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	0	5	0	0	0	2,068	(86)	0	0	10	0	0	0
Securitized Products	0	0	0	0	0	2,071	0	0	0	0	0	0	0
Real Estate	0	26	0	0	(26)	9,462	0	0	0	(0)	0	0	(26)
High Yield	35	58	0	0	(64)	2,289	(46)	12	34	56	0	0	(63)
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	43	73	0	0	0	601	0	0	43	73	0	0	0
FID Corporate	120	0	0	0	(0)	35	0	0	120	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:	***266***	***8,460***	***2,363***	***0***	***(10,340)***	***28,285***	***(1,081)***	***16***	***269***	***8,025***	***2,354***	***0***	***(10,417)***
Total FID Prime Services:	***0***	***4,849***	***(1,847)***	***0***	***(35)***	***(0)***	***0***	***0***	***0***	***6,514***	***6,286***	***0***	***(35)***
Total FID Asia	**266**	**13,309**	**516**	**0**	**(10,375)**	**28,285**	**(1,081)**	**16**	**269**	**14,539**	**8,639**	**0**	**(10,452)**
Execution Services / Liquid Market	283	0	37	0	**(61)**	1,022	0	144	263	0	22	0	(43)
Convertible Products	1	0	20	0	(65)	467	0	17	0	0	18	0	(66)
Volatility	74	0	393	0	(995)	7,808	0	1	(160)	0	391	0	(1,545)
Equities Strategies	76	0	1,046	0	(303)	2,418	0	10	73	0	1,039	0	(299)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	355	0	0	43	0	34	0	0	355	0	0	43	0
Total Equities Core:	***788***	***0***	***1,497***	***43***	(1,424)	***11,749***	***0***	***171***	***531***	***0***	***1,471***	***43***	***(1,952)***
Total Equities Prime Services:	***3,015***	***164***	***2,930***	***5,967***	(1,727)	***3,583***	***(644)***	***180***	***3,015***	***164***	***4,887***	***5,990***	***(1,669)***
Total Equities Asia	**3,803**	**164**	**4,427**	**6,010**	**(3,151)**	**15,332**	**(644)**	**351**	**3,546**	**164**	**6,357**	**6,033**	**(3,621)**
Global Principal Strategies	0	55	0	0	(51)	843	0	2	0	57	0	0	(52)
Global Trading Strategies	10	41	0	0	(30)	523	0	1	0	35	0	0	(42)
Global Opportunities Group	0	64	0	0	(75)	632	0	3	0	65	0	0	(59)
Direct Principal Investments	0	0	0	0	0	196	0	0	0	0	0	0	0
Total Principal Investing	***10***	***160***	***0***	***0***	**(156)**	***2,195***	***0***	***6***	***0***	***156***	***0***	***0***	***(153)***
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	0	0	0	0	0	47	0	0	0	0	0	0	0
Total IMD	***0***	***0***	***0***	***0***	**0**	***47***	***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	**10**	**160**	**0**	**0**	**(156)**	**2,311**	**0**	**6**	**0**	**156**	**0**	**0**	**(153)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

USD millions

Prior Day is: 30-Oct-07

Grand Totals Asia	**4,080**	**13,633**	**4,943**	**6,010**	**(13,683)**	**45,928**	**(1,726)**	**373**	**3,815**	**14,860**	**14,997**	**6,033**	**(14,227)**
Liquid Markets Financing	0	4,849	(1,847)	0	(35)	(0)	0	0	0	6,514	6,286	0	(35)
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***	***4,849***	***(1,847)***	***0***	**(35)**	***(0)***	***0***	***0***	***0***	***6,514***	***6,286***	***0***	***(35)***
Equity Financing	2,562	0	2,161	5,967	(0)	1,091	(644)	153	2,584	0	4,106	5,990	(0)
Equity Synthetic	452	164	770	0	(1,727)	2,492	0	26	431	164	781	0	(1,669)
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:	***3,015***	***164***	***2,930***	***5,967***	**(1,727)**	***3,583***	***(644)***	***180***	***3,015***	***164***	***4,887***	***5,990***	***(1,669)***
Total Prime Services Asia	***3,015***	***5,014***	***1,083***	***5,967***	***(1,762)***	***3,583***	***(644)***	***180***	***3,015***	***6,678***	***11,172***	***5,990***	***(1,704)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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

USD millions Current Day is: 31-Oct-07 Prior Day is 30-Oct-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	(364)	(3,334)	(1,569)	(1,381)	(153)	(231)	2,970	(0)	0	365
High Grade Credit	(90)	(145)	29	(87)	(84)	(4)	51	4	0	163
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(90)	(97)	(85)	(58)	46	(1)	7	0	0	(8)
Securitized Products	(100)	(2,011)	(838)	0	(1,175)	2	1,910	1	0	128
Real Estate	153	154	130	0	24	0	(1)	0	0	(2)
High Yield	(256)	(257)	(253)	0	2	(7)	10	(8)	0	3
Municipal Bonds	376	374	375	0	0	(1)	(2)	4	0	7
GIC / Armco	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	16	16	16	0	0	0	(2)	2	0	0
Energy Trading	25	25	(56)	0	15	67	0	0	0	0
Foreign Exchange	15	15	11	(0)	3	0	0	0	0	0
FID Corporate	0	0	0	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	(53)	(53)	(53)	0	0	0	0	(0)	0	0
IBD Loans	(74)	(74)	(74)	0	0	0	0	0	0	0
Total FID Core:	***(440)***	***(5,386)***	***(2,364)***	***(1,525)***	***(1,322)***	***(175)***	***4,944***	***3***	***0***	***658***
Total FID Prime Services:	***(115,512)***	***1,788***	***(147)***	***0***	***276***	***1,659***	***(54,247)***	***(63,059)***	***5***	***4***
Total FID Americas	**(115,952)**	**(3,598)**	**(2,511)**	**(1,525)**	**(1,046)**	**1,484**	**(49,303)**	**(63,057)**	**5**	**663**
Execution Services / Liquid Market	282	218	222	0	(4)	0	0	64	0	19
Convertible Products	47	26	26	0	0	0	0	20	0	(25)
Volatility	(333)	(242)	(252)	7	3	(0)	(134)	43	0	62
Equities Strategies	21	30	20	1	0	9	0	(9)	0	(16)
Firm Relationship Loans	(2)	(2)	(2)	0	0	0	0	0	0	0
Equity Corporate	(42)	(2)	(2)	0	0	0	(40)	0	0	0
Total Equities Core:	***(27)***	***29***	***14***	***8***	***(2)***	***8***	***(174)***	***118***	***0***	***39***
Total Equities Prime Services:	***(1,076)***	***(437)***	***(103)***	***(130)***	***60***	***(263)***	***(3)***	***(535)***	***(101)***	***275***
Total Equities Americas	**(1,103)**	**(408)**	**(89)**	**(122)**	**58**	**(255)**	**(177)**	**(417)**	**(101)**	**314**
Global Principal Strategies	25	38	32	0	12	(6)	(6)	(6)	0	5
Global Trading Strategies	(148)	(157)	(158)	0	0	0	3	6	0	(8)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	18	(188)	(188)	0	0	0	0	206	0	(20,625)
Total Principal Investing	***(105)***	***(307)***	***(314)***	***0***	***12***	***(6)***	***(4)***	***206***	***0***	***(20,628)***
Asset Management	136	1	0	0	0	0	136	(0)	(0)	5
Private Equity	99	99	99	0	0	(0)	0	0	0	0
Total IMD	***235***	***100***	***99***	***0***	***0***	***0***	***136***	***(0)***	***(0)***	***5***
Investment Banking Division	1	1	1	0	0	0	0	0	0	0
Treasury	(326)	(13,519)	(8,065)	0	0	(5,454)	13,193	0	0	0
Corporate Other Assets / Investments	(2,757)	(2,757)	0	0	0	(2,757)	0	0	0	0
Total Non-Core	***(3,083)***	***(16,276)***	***(8,064)***	***0***	***0***	***(8,211)***	***13,193***	***0***	***0***	***0***
Total All Other Americas	**(2,952)**	**(16,483)**	**(8,279)**	**0**	**12**	**(8,217)**	**13,325**	**206**	**(0)**	**(20,623)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	31-Oct-07			Prior Day is	30-Oct-07			
Grand Totals Americas	**(120,007)**	**(20,490)**	**(10,880)**	**(1,647)**	**(975)**	**(6,988)**	**(36,154)**	**(63,267)**	**(96)**	**(19,647)**
Liquid Markets Financing	(112,537)	201	(147)	0	348	(0)	(51,379)	(61,365)	5	172
Credit Financing	(4,450)	59	0	0	(68)	127	(2,814)	(1,694)	0	(2)
Clearing and Execution	(6)	(3)	0	0	(3)	0	(3)	0	0	(166)
FID Structured Transactions	(51)	0	0	0	0	0	(51)	(0)	0	1
FID Futures	1,532	1,532	0	0	0	1,532	0	0	0	0
Total FID Prime Services:	***(115,512)***	***1,788***	***(147)***	***0***	***276***	***1,659***	***(54,247)***	***(63,059)***	***5***	***4***
Equity Financing	(1,401)	(692)	(370)	(114)	55	(263)	(4)	(604)	(101)	258
Equity Synthetic	317	247	267	(16)	(3)	0	0	69	0	17
Clearing and Execution	8	8	(0)	0	8	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:	***(1,076)***	***(437)***	***(103)***	***(130)***	***60***	***(263)***	***(3)***	***(535)***	***(101)***	***275***
Total Prime Services Americas	***(116,589)***	***1,352***	***(250)***	***(130)***	***336***	***1,396***	***(54,250)***	***(63,594)***	***(96)***	***279***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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

USD millions Current Day is: 31-Oct-07 Prior Day is 30-Oct-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	(6,557)	(7,297)	119	(7,496)	80	0	740	0	0	(388)
High Grade Credit	(79)	(97)	15	(112)	0	0	18	0	0	13
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(314)	(314)	(245)	(62)	(8)	0	(0)	0	0	(0)
Securitized Products	(36)	(36)	17	(56)	0	3	0	0	0	(0)
Real Estate	(56)	(56)	(26)	(31)	0	0	0	0	0	(0)
High Yield	64	44	40	(6)	10	0	20	0	0	(20)
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	5	5	0	0	5	0	0	0	0	(2)
Foreign Exchange	(84)	(48)	(26)	(22)	0	0	(36)	0	0	6
FID Corporate	0	0	0	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	4	4	4	0	0	0	0	0	0	0
IBD Loans	(39)	(39)	(39)	0	0	0	0	0	0	(0)
Total FID Core:	***(7,093)***	***(7,835)***	***(140)***	***(7,784)***	***87***	***3***	***742***	***0***	***0***	***(391)***
Total FID Prime Services:	***(5,779)***	***71***	***82***	***0***	***(11)***	***0***	***(6,074)***	***224***	***0***	***23***
Total FID Europe	**(12,872)**	**(7,764)**	**(59)**	**(7,784)**	**76**	**3**	**(5,332)**	**224**	**0**	**(369)**
Execution Services	26	35	(130)	(4)	(27)	196	0	(9)	0	24
Convertible Products	22	14	16	(2)	(0)	0	0	7	0	10
Volatility	289	267	(39)	5	142	160	0	21	0	(7,931)
Equities Strategies	(32)	(30)	(13)	(7)	(10)	0	0	(1)	0	(13)
Firm Relationship Loans	8	8	8	0	0	0	0	0	0	0
Equity Corporate	0	0	0	0	0	0	0	0	0	0
Total Equities Core:	***312***	***294***	***(157)***	***(8)***	***104***	***356***	***0***	***18***	***0***	***(7,909)***
Total Equities Prime Services:	***(666)***	***(305)***	***101***	***(193)***	***(163)***	***(50)***	***0***	***(308)***	***(53)***	***(105)***
Total Equities Europe	**(354)**	**(11)**	**(56)**	**(201)**	**(59)**	**305**	**0**	**(290)**	**(53)**	**(8,014)**
Global Principal Strategies	(8)	(13)	(19)	0	0	5	5	0	0	(16)
Global Trading Strategies	(9)	(10)	(0)	(6)	0	(4)	1	0	0	(2)
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	***(17)***	***(23)***	***(19)***	***(6)***	***0***	***1***	***6***	***0***	***0***	***(18)***
Asset Management	3	3	3	0	(0)	0	0	0	0	1
Private Equity	(0)	(0)	(0)	0	0	0	0	0	0	0
Total IMD	***3***	***3***	***3***	***0***	***(0)***	***0***	***0***	***0***	***0***	***1***
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	**(14)**	**(20)**	**(15)**	**(6)**	**0**	**1**	**6**	**0**	**0**	**(17)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	31-Oct-07			Prior Day is	30-Oct-07			
Grand Totals Europe	**(13,239)**	**(7,794)**	**(130)**	**(7,991)**	**17**	**309**	**(5,326)**	**(66)**	**(53)**	**(8,400)**
Liquid Markets Financing	(4,167)	(36)	0	0	(36)	0	(4,303)	172	0	23
Credit Financing	(1,626)	99	74	0	26	0	(1,777)	52	0	(0)
Clearing and Execution	6	0	0	0	0	0	6	0	0	0
FID Structured Transactions	8	8	8	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	***(5,779)***	***71***	***82***	***0***	***(11)***	***0***	***(6,074)***	***224***	***0***	***23***
Equity Financing	(477)	(112)	34	(57)	(39)	(50)	0	(313)	(53)	(50)
Equity Synthetic	(45)	(52)	83	(136)	1	0	0	7	0	(51)
Clearing and Execution	(1)	1	(0)	0	1	0	0	(2)	0	0
Structured Transactions	(143)	(143)	(16)	0	(127)	0	0	0	0	(4)
Equity Futures	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	***(666)***	***(305)***	***101***	***(193)***	***(163)***	***(50)***	***0***	***(308)***	***(53)***	***(105)***
Total Prime Services Europe	***(6,445)***	***(234)***	***183***	***(193)***	***(174)***	***(50)***	***(6,074)***	***(84)***	***(53)***	***(82)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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

USD millions Current Day is: 31-Oct-07 Prior Day is 30-Oct-07

ASIA	Asia		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	128	(267)	(110)	(154)	0	(3)	386	9	0	86
High Grade Credit	62	36	71	(34)	0	0	25	0	0	(8)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0
CDO	(33)	(28)	(1)	(27)	0	0	(5)	0	0	0
Securitized Products	0	0	0	0	0	0	0	0	0	0
Real Estate	26	0	0	0	0	0	26	(0)	0	0
High Yield	64	62	44	18	(0)	1	3	0	0	(1)
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	49	49	49	0	0	0	(0)	0	0	0
FID Corporate	0	0	0	0	0	0	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:	***295***	***(148)***	***52***	***(197)***	***(0)***	***(2)***	***434***	***9***	***0***	***77***
Total FID Prime Services:	***(9,797)***	***0***	***0***	***0***	***0***	***0***	***(1,665)***	***(8,133)***	***0***	***(0)***
Total FID Asia	**(9,502)**	**(148)**	**52**	**(197)**	**(0)**	**(2)**	**(1,231)**	**(8,124)**	**0**	**77**
Execution Services / Liquid Market	51	36	(53)	0	68	20	0	15	0	(18)
Convertible Products	23	20	6	0	14	1	0	2	0	1
Volatility	192	191	(44)	0	1	234	0	2	0	550
Equities Strategies	(41)	(48)	(49)	0	(2)	3	0	7	0	(4)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0
Equity Corporate	(0)	(0)	0	0	0	(0)	0	0	(0)	0
Total Equities Core:	***225***	***199***	***(140)***	***0***	***82***	***257***	***0***	***26***	***(0)***	***528***
Total Equities Prime Services:	***(2,093)***	***(114)***	***(87)***	***(29)***	***3***	***(0)***	***0***	***(1,956)***	***(23)***	***(57)***
Total Equities Asia	**(1,868)**	**85**	**(227)**	**(29)**	**85**	**257**	**0**	**(1,930)**	**(23)**	**471**
Global Principal Strategies	(4)	(2)	(8)	0	5	0	(2)	0	0	1
Global Trading Strategies	32	26	14	0	2	10	6	0	0	12
Global Opportunities Group	9	10	10	0	(0)	0	(1)	0	0	(16)
Direct Principal Investments	(2)	(2)	(2)	0	0	0	0	0	0	0
Total Principal Investing	***36***	***32***	***15***	***0***	***7***	***10***	***4***	***0***	***0***	***(3)***
Asset Management	0	0	0	0	0	0	0	0	0	0
Private Equity	(0)	(0)	(0)	0	0	0	0	0	0	0
Total IMD	***(0)***	***(0)***	***(0)***	***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	**36**	**32**	**15**	**0**	**7**	**10**	**4**	**0**	**0**	**(3)**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers

Global Consolidated Balance Sheet

Regional Balance Sheet (Day-on-Day Change)

USD millions	Current Day is:	31-Oct-07			Prior Day is	30-Oct-07			
Grand Totals Asia	**(11,335)**	**(31)**	**(160)**	**(227)**	**91**	**265**	**(1,227)**	**(10,054)**	**(23)**	**544**
Liquid Markets Financing	(9,797)	0	0	0	0	0	(1,665)	(8,133)	0	(0)
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:	***(9,797)***	***0***	***0***	***0***	***0***	***0***	***(1,665)***	***(8,133)***	***0***	***(0)***
Equity Financing	(1,991)	(24)	13	(29)	14	(22)	0	(1,945)	(23)	0
Equity Synthetic	(102)	(90)	(100)	0	(11)	21	0	(11)	0	(57)
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:	***(2,093)***	***(114)***	***(87)***	***(29)***	***3***	***(0)***	***0***	***(1,956)***	***(23)***	***(57)***
Total Prime Services Asia	***(11,890)***	***(114)***	***(87)***	***(29)***	***3***	***(0)***	***(1,665)***	***(10,089)***	***(23)***	***(58)***

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
FID Firm Financing Balance Sheet
Regional Breakout
October 31, 2007

USD millions

Consolidated	Gross Balance Sheet Assets					Net Balance Sheet Assets				
	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 31-Oct-07	Prior 30-Oct-07	Variance Incr/(Decr)	Net Target	Over (Under)
Americas										
Liquid	69,811	182,349	(112,537)			2,086	1,885	201		
Credit	14,595	18,235	(3,640)			969	861	108		
EMG	11,290	12,099	(809)			135	184	(49)		
Total Americas	***95,696***	***212,683***	***(116,987)***	***67,840***	***27,856***	***3,190***	***2,930***	***260***	***1,500***	***1,690***
Europe										
Liquid	16,264	20,431	(4,167)			166	203	(36)		
Credit	4,656	6,282	(1,626)			146	46	99		
Total Europe	***20,920***	***26,713***	***(5,793)***	***19,950***	***970***	***312***	***249***	***63***	***0***	***312***
Asia										
Liquid	3,002	12,800	(9,797)	10,000	(6,998)	0	(0)	0	0	0
Total Firm Financing:	**119,618**	**252,196**	**(132,577)**	**97,790**	**21,828**	**3,502**	**3,180**	**322**	**1,500**	**2,002**

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Printed: 1/27/2010 10:54 PM

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	1,653	0	420	12	31,916	35,738	71	1,800	0	73
Credit	558	0	84	327	5,779	7,846	0	559	0	106
EMG	2	0	130	2	7,408	3,746	0	2	0	176
Total Americas	***2,214***	***0***	***634***	***342***	***45,104***	***47,331***	***71***	***2,361***	***0***	***355***
Europe										
Liquid	0	0	166	0	12,981	3,117	0	0	0	203
Credit	74	0	72	0	2,886	1,624	0	0	0	46
Total Europe	***74***	***0***	***238***	***0***	***15,867***	***4,741***	***0***	***0***	***0***	***249***
Asia										
Liquid	0	0	0	0	4,849	(1,847)	0	(0)	0	0
Total Firm Financing:	**2,288**	**0**	**873**	**342**	**65,820**	**50,225**	**71**	**2,361**	**0**	**604**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

		Current Day is:	**31-Oct-07**
USD millions	**30-Oct-07**	**Prior Day is:**	**30-Oct-07**

Consolidated	**Balance Sheet Breakout (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	83,295	97,103	66	(147)	0	348	(0)	(51,379)	(61,365)
Credit	197	7,854	9,521	0	(0)	0	(22)	131	(2,075)	(1,674)
EMG	6	8,148	3,766	0	0	0	(46)	(3)	(740)	(20)
Total Americas	***215***	***99,297***	***110,390***	***66***	***(147)***	***0***	***279***	***127***	***(54,193)***	***(63,059)***
Europe										
Liquid	0	17,284	2,945	0	0	0	(36)	0	(4,303)	172
Credit	0	4,663	1,572	0	74	0	26	0	(1,777)	52
Total Europe	***0***	***21,947***	***4,517***	***0***	***74***	***0***	***(11)***	***0***	***(6,080)***	***224***
Asia										
Liquid	0	6,514	6,286	0	0	0	0	0	(1,665)	(8,133)
Total Firm Financing:	**215**	**127,758**	**121,192**	**66**	**(73)**	**0**	**268**	**127**	**(61,938)**	**(70,967)**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

USD millions

Consolidated	FAS 140/ Seg Cash/ Goodwill
Americas	
Liquid	5
Credit	0
EMG	0
Total Americas	***5***
Europe	
Liquid	0
Credit	0
Total Europe	***0***
Asia	
Liquid	0
Total Firm Financing:	**5**

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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 AMERICAS									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-AMER					
					GLOBAL TRADING STRAT-AMER	4,109	-35	0	0
				GLOBAL TRADING STRAT-AMER Total		**4,109**	**-35**	**0**	**0**
			GLOBAL PRINCIPAL STRAT						
				GPS AMERICAS TRADING					
					AVIATION FINANCE	106	0	0	0
					CAPITAL STRUCTURE ARB	2,440	0	0	0
					EQUITY LONG/SHORT	26	0	0	0
					GPS-PRIVATE EQUITY	222	0	0	0
					PHELPS-CREDIT	340	0	0	0
					PRINCIPAL FIN-BROWNBACK	124	0	-4	0
					PRINCIPAL STRATEGIES	282	0	0	4
					PRINCIPAL STRATEGIES II	24	0	0	0
					STRUCTURED CREDIT	17	0	0	0
					GPS EMERGING MARKETS	21	0	19	0
					GPS LOAN PORTFOLIO	519	0	0	0
				GPS AMERICAS TRADING Total		**4,121**	**0**	**14**	**4**
				DIRECT PRINCIPAL INVESTMENTS					
					DIRECT PRINCIPAL-AMERICAS				
					DIRECT PRINCIPAL-AMERICAS	113	0	0	0
				DIRECT PRINCIPAL-AMERICAS Total		**113**	**0**	**0**	**0**
		GFS-PRINCIPAL INVESTING Total				**8,343**	**-35**	**14**	**4**
	PRINCIPAL INVESTING Total					**8,343**	**-35**	**14**	**4**
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV AMER PRE ALL					
					DIVISIONAL ADMIN AMER	24	0	0	0
				MORT CAP DIV AMER PRE ALL Total		**24**	**0**	**0**	**0**
		GFS-SUM MORTGAGE CAPITAL DIVISION Total				**24**	**0**	**0**	**0**
	SUM MORTGAGE CAPITAL DIVISION Total					**24**	**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						

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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-BANI	GFS-BANK	LEVERAGED FIN	LF AMERICAS					
					LF LOAN HOLDS	37	0	0	0
					LF LOANS	3,774	0	0	0
				LF AMERICAS Total		3,811	0	0	0
			OTHER						
				OTHER BANKING INDUST AMER					
					HG FIRM RELAT LOANS AMER	799	0	0	0
					HY FIRM RELAT LOANS AMER	115	0	0	0
					HY LOAN HOLDS AMER	11	0	0	0
					OTHER BANKING INDUST AMER	143	0	0	0
				OTHER BANKING INDUST AMER Total		1,068	0	0	0
		GFS-BANKING DIVISION Total				4,879	0	0	71
	SUM-BANKING DIVISION Total					4,879	0	0	71
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES AMERICAS					
					DISTRESSED & LEV EQ	50	0	0	0
					FACILITATION	61	0	0	0
					OTHER CONVERTS AMERICAS	881	0	0	19
					PRINCIPAL	1,632	-3	0	0
				CONVERTIBLES AMERICAS Total		2,624	-3	0	19
			EQUITIES CORPORATE						
				EQUITIES CORP AMERICAS					
					EQ STRATEGIC INVESTMENTS	65	0	0	0
					HG FRL-AMERICAS	1,392	0	0	0
					HY FRL-AMERICAS	230	0	0	0
					OTHER	28	0	0	16
				EQUITIES CORP AMERICAS Total		1,715	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	777	-9	4	0
					IPB	0	0	3	0
					OPPORTUNITY FUND	7	0	0	13
					REAL IVOL	81	0	0	0
				EQUITIES STRATEGIES-AMER Total		865	-9	7	13
			VOLATILITY AMERICAS						
				STRUCTURED VOL AMERICAS					
					CORRELATION - STR	242	-5	1	0
					INDEX - STR	229	0	0	0
					OTHER STR VOL AMERICAS	3,933	-29	18	108
					RISK AGGREGATION	0	0	0	0
					SINGLE STOCK - STR	1,466	-35	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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	VOLATILITY AME	STRUCTURED VOL AMERICAS Total		5,870	-69	19	108
			LIQUID MARKETS	AMERICAS					
				FLOW VOLATILITY AMERICAS					
					CORRELATION - FLOW	57	-1	0	0
					EXCHANGE TRADED FUNDS	800	0	0	0
					INDEX - FLOW	916	-5	0	0
					INDEX ARB	105	-4	0	0
					OTHER FLOW VOL AMERICA	61	0	0	0
					SINGLE STOCK - FLOW	2,513	-13	0	0
					JV TRADING	0	0	0	0
				FLOW VOLATILITY AMERICAS Total		4,451	-23	0	0
				PORTFOLIO AMERICAS					
					GUARANTEED OPEN/CLOSE	0	0	0	0
					GUARANTEED VWAP	0	0	0	0
					PROGRAM TRADING AMERICAS	4	-3	65	0
					PROGRAMS BLIND RISK	22	0	0	0
					SECTOR TRADING	4	0	0	0
					PORTFOLIO JV	20	0	0	0
				PORTFOLIO AMERICAS Total		51	-3	65	0
				SYSTEMATIC TRADING AMER					
					AMM	607	-10	0	0
					DELTA ONE - NQUANTS	34	0	0	0
				SYSTEMATIC TRADING AMER Total		641	-10	0	0
				EVENT DRIVEN-AMERICAS					
					EVENT DRIVEN FACILITATION	94	-5	0	12
					RISK ARB AMERICAS	180	0	0	0
				EVENT DRIVEN-AMERICAS Total		275	-5	0	12
				AMERICAS CASH					
					OTHER	165	0	0	0
					ATS PLATFORM	0	0	0	0
					BASIC MATERIALS	107	0	0	0
					CASH DIRECT TO MODEL	0	0	0	0
					CONSUMER PRODUCTS	10	0	0	0
					EMG EQUITIES-AMERICAS	22	0	23	0
					FINANCIAL INSTITUTIONS	9	0	0	0
					HEALTHCARE	0	0	0	0
					PORTFOLIO-CASH ECON JV	0	0	8	0
					TECHNOLOGY	115	0	0	0
					US LISTED EQUITIES 1	0	0	0	0
					WHOLESALE BUSINESS	0	0	2	0
					NEUBERGER	0	0	0	0
					TELECOM/MEDIA	0	0	0	265
					NASDAQ	0	0	0	0
					AGENCY DESK OTC TRADING	0	0	0	0
					ENERGY	0	0	0	0
				AMERICAS CASH Total		429	0	33	265
		GFS-EQUITIES Total				16,921	-120	123	433
	SUM-EQUITIES Total					16,921	-120	123	433
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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 CDO							
				CDO AMERICAS					
					CDO BESPOKE CORRELATION US	554	-104	0	0
					CDO CREDIT STRATEGY US	43	0	0	1
					CDO HOUSE US	5	0	0	0
					CDO CLO CASH-SYN HYBRID US	141	0	0	0
					CDO CLO PRIMARY US	2,607	-36	8	0
					CDO CLO SECONDARY US	1,625	-4	51	123
					CDO LIQUID ARB US	202	0	0	0
					CDO STRUCTURED PRODUCTS US	121	0	0	0
					CDO ABS US	1,111	0	0	0
				CDO AMERICAS Total		**6,410**	**-145**	**58**	**123**
				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	724	0	0	0
					HG LOAN HOLDS	16	0	0	0
					HY LOAN HOLDS	689	0	0	0
					HY-FIRM RELATIONSHIP LOANS	115	0	0	0
				FID CORP-LOANS AMERICAS Total		**1,543**	**0**	**0**	**0**
				FID CORPORATE AMERICAS					
					FID CORP AMER	0	0	0	1,659
				FID CORPORATE AMERICAS Total		**0**	**0**	**0**	**1,659**
				INSURANCE PROD GROUP-AMER					
					INSURANCE PROD GROUP AMER	57	0	0	0
				INSURANCE PROD GROUP-AMER Total		**57**	**0**	**0**	**0**
			FOREIGN EXCHANGE						
				FX AMERICAS					
					FX-FORWARD AMERICAS	2,641	0	0	0
					FX-OPTIONS AMERICAS	1,297	-21	0	0
					FX-CORP FEES/OTHER AMER	0	0	0	0
				FX AMERICAS Total		**3,938**	**-21**	**0**	**0**
				FX EM AMERICAS					
					LATIN AMERICA LOCALS-FX	897	0	3	0
				FX EM AMERICAS Total		**897**	**0**	**3**	**0**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT US					
					HG CAPITAL MANAGEMENT	0	0	0	0
					HG CREDIT STRATEGY US	672	0	0	0
					HG ESOTERIC US	245	0	0	0
					HG FLOW TRADING US	1,825	0	12	9
					HG HYBRID CAPITAL US	3,111	-134	5	0
					HG LOANS SYND US	388	0	0	0
					HG SHORT TERM CREDIT US	2,575	0	0	0
					HG YANKEE CREDIT TRADING US	968	-83	77	0
					HG FLOW TRADING SYND US	12	0	0	0
				HIGH GRADE CREDIT US Total		**9,795**	**-217**	**95**	**9**
				HIGH GRADE LATAM US					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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	HIGH GRADE CR	HIGH GRADE LATAM US	HG LATIN MARKETS	1,081	-95	21	0
				HIGH GRADE LATAM US Total		**1,081**	**-95**	**21**	**0**
			HIGH YIELD						
				HIGH YIELD PROP AMERICAS					
					HY PROP CDO US	265	-5	0	0
					HY PROP ENERGY US	596	0	0	0
				HIGH YIELD PROP AMERICAS Total		**861**	**-5**	**0**	**0**
				HIGH YIELD - AME					
					HY BONDS US	735	0	9	0
					HY CREDIT STRATEGY US	43	0	0	0
					HY DERIVATIVES JV SYND US	4	0	0	0
					HY DERIVATIVES US	364	0	0	0
					HY DISTRESSED US	860	0	0	0
					HY LOANS US	535	0	0	0
					HY STRUCTURED FINANCE JV US	0	0	0	0
					HY LOANS SYND US	3,774	0	0	0
					HY BONDS SYND US	1,310	0	0	9
				HIGH YIELD - AME Total		**7,625**	**0**	**9**	**9**
				HIGH YIELD LATAM US					
					HY CORPORATES LATAM	420	0	15	0
				HIGH YIELD LATAM US Total		**420**	**0**	**15**	**0**
			MUNICIPALS						
				MUNI DERIVATIVES					
					MUNIS DERIVATIVES	2,610	0	0	0
				MUNI DERIVATIVES Total		**2,610**	**0**	**0**	**0**
				MUNICIPAL BONDS					
					MUNI CORPORATE	1,160	0	0	0
					PROPRIETARY	522	0	0	0
					SECONDARY	64	0	0	0
					SECONDARY HIGH YIELD	1,046	0	0	0
					SHORT TERM	948	0	0	0
					STRUCTURED PRODUCTS	169	0	0	0
					UNDERWRITING	133	0	0	1
				MUNICIPAL BONDS Total		**4,042**	**0**	**0**	**1**
			REAL ESTATE						
				REAL ESTATE-AMERICAS					
					CMBS INVESTMNT GRD-AMERICA	1,512	0	36	0
					CMBS-AMERICAS	27,775	0	0	0
					PRIN. TRAN.-AMERICAS	11,771	0	0	0
				REAL ESTATE-AMERICAS Total		**41,058**	**0**	**36**	**0**
			COMMODITIES TRADING						
				US COMMODITIES TRADING					
					ENERGY CORPORATE	683	0	0	240
					INDEX TRADING	0	0	15	0
				US COMMODITIES TRADING Total		**684**	**0**	**15**	**240**
				EAGLE NORTH AMERICA					
					COMMODITIES-EAGLE ENERGY	554	0	0	-139
				EAGLE NORTH AMERICA Total		**554**	**0**	**0**	**-139**
			SECURITIZED PRODUCTS						
				SP AMERICAS-ORIGINATION					

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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-FIXEI	GFS-FIXED	SECURITIZED PF	SP AMERICAS-ORIGINATION	BNC	3	0	0	60
					CAMPUS DOOR	0	0	0	0
				SP AMERICAS-ORIGINATION Total		3	0	0	60
				SP AMERICAS-TRADING					
					ABS DERIVATIVES	3,205	-5	0	0
					ABS-NEW ISSUE-AM	319	0	0	0
					ABS-SECONDARY-AMERICAS	1,902	0	0	274
					AGENCY REMICS/STRIPS-AMER	6,822	0	0	0
					HOUSE-ADMIN	3	0	0	2
					HOUSE-RISK	179	0	51	0
					MORTGAGE FINANCE AMERICAS	0	0	0	0
					NON RESIDENTIAL TRADING	3,213	0	0	248
					NON-PRIME-AMERICAS	11,929	0	0	393
					PRIME-AMERICAS	22,884	0	26	0
					PRIN FINANCE RESIDENTIAL	847	0	0	0
					SPECIAL OPPORTUNITIES GP	815	0	0	0
				SP AMERICAS-TRADING Total		52,118	-5	77	917
			GLOBAL RATES						
				GOVERNMENTS AMERICAS					
					AGENCIES	13,672	-2,649	11	0
					AGENCY CALLABLE	1,489	-9	1	0
					COUPON TRADING	2,730	0	74	0
					INT RATE FLOW STRATEGIES	36	0	0	0
					PASSTHRU JV	35,614	0	65	0
					HOUSE	0	0	0	0
				GOVERNMENTS AMERICAS Total		53,541	-2,658	151	0
				LIQUID MKTS PROP AMERICA					
					FX PROP AMER	206	0	0	78
					RATES PROP AMER	5,044	-1,581	0	0
				LIQUID MKTS PROP AMERICA Total		5,250	-1,581	0	78
				SHORT TERM RATES AMERICAS					
					SHORT TERM AGENCIES	338	0	0	0
					SHORT TERM US TREASURIES	75	0	1	0
				SHORT TERM RATES AMERICAS Total		413	0	1	0
				RATES DERIVATIVES AMERICAS					
					CPI DERIVATIVES US	921	0	0	0
					DERIV MORTGAGE OPTIONS	23	0	1	0
					DERIVATIVE CORPORATE	3,270	0	-1	308
					DERIVATIVES MORTGAGES	116	0	0	0
					EXOTIC OPTIONS	3	0	0	0
					FUND DERIVATIVES AMERICAS	374	0	0	0
					US BOND OPTIONS	92	0	0	0
					US LONG OPTIONS	95	0	0	0
					US SWAPS	317	0	0	0
					HEDGE FUND REPLICATION	0	0	0	0
				RATES DERIVATIVES AMERICAS Total		5,210	0	0	308
		GFS-FIXED INCOME Total				198,117	-4,725	483	3,265
	SUM-FIXED INCOME Total					198,117	-4,725	483	3,265
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							

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SUM AMERICAS	SUM-INVES	GFS-INVES	IMD CORPORATE						
				CORPORATE AMERICAS					
					NB LEHMAN ALLOCATIONS	0	0	0	0
					PARTNERSHIP AMERICAS	0	0	0	0
				CORPORATE AMERICAS Total		0	0	0	0
			NEUBERGER BERMAN PRIV ASST MGT						
				PAM AMERICAS					
					PAM CORPORATE	486	0	0	1,148
					PAM MM	0	0	0	0
				PAM AMERICAS Total		486	0	0	1,148
			PIM PRE-ALLOCATED						
				DOMESTIC					
					NEW YORK	0	0	0	0
					PIM ATLANTA	0	0	0	0
					PIM BOSTON	0	0	0	0
					PIM CHICAGO- LASALLE	0	0	0	0
					PIM DALLAS	0	0	0	0
					PIM LOS ANGELES	0	0	0	0
					PIM PALM BEACH	0	0	0	0
					PIM PHILADELPHIA	0	0	0	0
					PIM SAN FRANCISCO	0	0	0	0
					PIM NASHVILLE	0	0	0	0
				DOMESTIC Total		0	0	0	0
				LATIN AMERICA					
					PIM MIAMI	0	0	0	0
					PIM BUENOS AIRES	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						
				MERCH BNK AMERICA					
					MB ADMIN AMERICAS	0	0	0	0
				MERCH BNK AMERICA Total		0	0	0	0
				CREDIT RELATED AMERICAS					
					CDO PE AMERICAS	371	0	8	0
					GLOBAL MEZZANINE AMERICAS	118	0	0	0
					LOAN OPPORTUNITY FUND AMERICAS	26	0	0	0
				CREDIT RELATED AMERICAS Total		516	0	8	0
				VENTURE CAPITAL AMERICAS					
					VENTURE CAPITAL AMERICAS	5,070	0	0	0
				VENTURE CAPITAL AMERICAS Total		5,070	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
				PRIV INVEST MGMT-ADV SVCS AMER Total		0	0	0	0
			ASSET MGMT ADMINISTRATION						

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USD Millions

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SUM AMERICAS	SUM-INVES	GFS-INVES	ASSET MGMT AI	ASSET MGMT ADMIN AMERICAS					
					ASSET MGMT CORPORATE	0	0	0	0
				ASSET MGMT ADMIN AMERICAS Total		**0**	**0**	**0**	**0**
			ALTERNATIVES						
				ALTERNATIVE AMERICAS					
					ALTERNATIVES ADMIN/OTHER AMER	0	0	0	0
					FUND OF FUNDS AMERICAS	40	0	0	8
					QUANT AMERICAS	32	0	0	0
					SINGLE MGR FUND AMER	0	0	0	0
				ALTERNATIVE AMERICAS Total		**72**	**0**	**0**	**8**
			ASSET MANAGEMENT PRINCIPAL INV						
				AM PRINCIPAL INVESTMENTS- AMER					
					ASSET MGT SEED AMERICAS	2,968	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	0
					LIQUIDITY	0	0	0	0
				MFI FIXED INCOME-AMERICAS Total		**2**	**0**	**0**	**0**
			MFI SUPPORT						
				MFI SUPPORT - AMERICAS					
					FUNDS ADMIN AMERICAS	0	0	0	0
					MFI CORP AMERICAS	0	0	0	0
					MFI SUPPORT - AMERICAS	0	0	0	0
				MFI SUPPORT - AMERICAS Total		**0**	**0**	**0**	**0**
		GFS-INVESTMENT MANAGEMENT Total				**9,249**	**0**	**8**	**2,005**
	SUM-INVESTMENT MANAGEMENT Total					**9,249**	**0**	**8**	**2,005**
	SUM-NON-CORE								
		GFS-NON-CORE							
			CORPORATE INVEST/OTHER						
				CORP INVEST/OTHER AMERICAS					
					OTHER AMERICAS	0	0	0	12
					DOM CORP INVEST	841	0	0	11,654
					OTHER ASIA	20	0	0	0
				CORP INVEST/OTHER AMERICAS Total		**861**	**0**	**0**	**11,666**
		GFS-NON-CORE Total				**861**	**0**	**0**	**11,666**
	SUM-NON-CORE Total					**861**	**0**	**0**	**11,666**
	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					
					STAT ARB CLEARING AMER	0	0	1	0
				STAT ARB CLEARING AMER Total		**0**	**0**	**1**	**0**

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SUM AMERICAS	SUM-PRIM	GFS-EQUIT	CLEARING AND	PB CLEARING AND EXEC AMER					
					PB CLEARING AMER	0	0	10	0
				PB CLEARING AND EXEC AMER Total		0	0	10	0
			EQUITY FINANCING						
				NON HF FINANCING AMERICAS					
					INSTITUTIONAL FIN AMERICA	6,943	0	0	0
					INSTITUTIONAL STCK LN-AMER	66	-2	0	2
					PIM FINANCING AMER	0	0	0	2,403
				NON HF FINANCING AMERICAS Total		7,009	-2	0	2,405
				PRIME BROKER US					
					TRAD PRIME BROKER AMERICA	4,264	-2,602	647	9,900
				PRIME BROKER US Total		4,264	-2,602	647	9,900
				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	3,079	-227	31	0
				PB SYNTHETICS AMERICAS Total		3,079	-227	31	0
				STAT ARB SYNTHETICS AMER					
					STAT ARB SYNTHETICS AMERICAS	667	-26	98	0
				STAT ARB SYNTHETICS AMER Total		667	-26	98	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					15,048	-2,858	786	12,491
	GFS-FIXED INCOME								
			FIRM FINANCING						
				CREDIT FINANCING AMERICAS					
					M/B CORPORATES	558	0	84	226
					MARGIN LENDING	0	0	0	102
				CREDIT FINANCING AMERICAS Total		558	0	84	327
				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	1,628	0	420	0
					M/B TERM	0	0	0	0
					OFF-B/S FINANCING	5	0	0	0
				LIQUID MARKETS FINANCING AMER Total		1,633	0	420	0

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USD Millions

Region	Division	Synthetic 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	EMG AMERICAS					
					M/B EMG AMERICA	2	0	130	2
				EMG AMERICAS Total		2	0	130	2
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS AMER					
					FINANCIAL ENG.-AMERICAS	41	0	0	35
				FID STRUCTURED TRANS AMER Total		41	0	0	35
			FID FUTURES						
				GLOBAL FUTURES AMERICAS					
					GLOBAL FUTURES TRDNG AMER	0	0	0	2,193
				GLOBAL FUTURES AMERICAS Total		0	0	0	2,193
			CLEARING AND EXECUTION						
				FID PB CLEARING AND EXEC AMER					
					STRATEGIC CLIENT SVCS AMER	85	0	0	0
				FID PB CLEARING AND EXEC AMER Total		85	0	0	0
		GFS-FIXED INCOME Total				2,320	0	634	2,557
	SUM-PRIME SERVICES Total					17,367	-2,858	1,420	15,047
SUM AMERICAS	Total					255,761	-7,738	2,049	32,491
SUM ASIA									
	PRINCIPAL INVESTING								
		GFS-PRINCIPAL INVESTING							
			GLOBAL TRADING STRATEGIES						
				GLOBAL TRADING STRAT-ASIA					
					GLB TRAD STR AS-TRANS PRI	537	0	3	10
				GLOBAL TRADING STRAT-ASIA Total		537	0	3	10
			GLOBAL PRINCIPAL STRAT						
				GPS ASIA					
					CONVERT ARB	635	0	7	0
					CREDIT	200	0	0	0
				GPS ASIA Total		835	0	7	0
			GLOBAL OPPORTUNITIES GROUP						
				GLOBAL OPPORTUNITIES-ASIA					
					GLOBAL OPPORTUNITIES-ASIA	643	0	3	0
				GLOBAL OPPORTUNITIES-ASIA Total		643	0	3	0
			DIRECT PRINCIPAL INVESTMENTS						
				DIRECT PRINCIPAL-ASIA					
					DIRECT PRINCIPAL-ASIA	194	0	0	0
				DIRECT PRINCIPAL-ASIA Total		194	0	0	0
		GFS-PRINCIPAL INVESTING Total				2,210	0	13	10
	PRINCIPAL INVESTING Total					2,210	0	13	10
	SUM MORTGAGE CAPITAL DIVISION								
		GFS-SUM MORTGAGE CAPITAL DIVISION							
			MORTGAGE CAP DIV PRE-ALLOC						
				MORT CAP DIV ASIA PRE ALL					
					JAPAN	360	0	0	0
					KOREA	231	0	0	0
				MORT CAP DIV ASIA PRE ALL Total		591	0	0	0
			MORTGAGE CAP DIV ALLOC						
				MORT CAP DIV ALLOC ASIA					

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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 ASIA	SUM MORT	GFS-SUM M	MORTGAGE CAF	MORT CAP DIV ALLOC ASIA	JAPAN	-360	0	0	0
					KOREA	-231	0	0	0
				MORT CAP DIV ALLOC ASIA Total		**-591**	**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	472	0	31	1
				CONVERTIBLES ASIA Total		**472**	**0**	**31**	**1**
			EQUITIES CORPORATE						
				EQUITIES CORP ASIA					
					EQ CORP ASIA	0	0	0	355
					EQ FIRM RELATIONSHIP LOAN	34	0	0	0
				EQUITIES CORP ASIA Total		**34**	**0**	**0**	**355**
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-ASIA	0	0	0	0
				NEW ISSUE EQTY Total		**0**	**0**	**0**	**0**
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-ASIA					
					EQUITIES STRAT JAPAN	58	0	0	3
					EQUITIES STRATEGIES-NON JAPAN	2,311	0	8	73
				EQUITIES STRATEGIES-ASIA Total		**2,369**	**0**	**8**	**76**
			VOLATILITY ASIA						
				FLOW VOLATILITY ASIA					
					INDEX FLOW VOL JAPAN	0	0	0	0
					INDEX FLOW VOL NON-JAPAN	19	0	0	0
				FLOW VOLATILITY ASIA Total		**19**	**0**	**0**	**0**
				PROPRIETARY VOL ASIA					
					PROP VOL JAPAN	36	0	0	16
					PROP VOL NON-JAPAN ASIA	24	0	0	-2
				PROPRIETARY VOL ASIA Total		**60**	**0**	**0**	**14**
				STRUCTURED VOL ASIA					
					STRUCT VOL NON-JAPAN ASIA	2,835	0	2	31
					STRUCTURED VOL JAPAN	849	0	1	29
				STRUCTURED VOL ASIA Total		**3,684**	**0**	**2**	**60**
				WARRANTS ASIA					
					WARRANTS NON-JAPAN ASIA	4,001	0	0	0
				WARRANTS ASIA Total		**4,001**	**0**	**0**	**0**
			ASIA EXECUTION SERVICES						

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SUM ASIA	SUM-EQUI	GFS-EQUIT	ASIA EXECUTIOI	PORTFOLIO ASIA					
					PORTFOLIO PROP JAPAN	215	0	10	0
					PORTFOLIO-PROP NON JAPAN	180	0	20	3
					PRTFLIO-FACLITATION JAPAN	31	0	0	82
					PRTFLIO-FACLITATION NON-J	4	0	140	1
				PORTFOLIO ASIA Total		**431**	**0**	**170**	**86**
				ASIA CASH					
					ASIAN CASH SALES JAPAN	2	0	28	2
					INDIA EQUITIES	297	0	0	0
					JAPAN EQUITIES	6	0	0	62
					NON JAPAN ASIA EQUITIES	234	0	14	133
				ASIA CASH Total		**538**	**0**	**42**	**197**
		GFS-EQUITIES Total				**11,610**	**0**	**253**	**788**
	SUM-EQUITIES Total					**11,610**	**0**	**253**	**788**
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO - ASIA					
					CDO BESPOKE CORRELATION ASIA	2,043	-104	0	0
					CDO HOUSE ASIA	24	-8	0	0
				CDO - ASIA Total		**2,067**	**-113**	**0**	**0**
			FID CORPORATE						
				FID CORPORATE ASIA					
					FID CORP ASIA	1	0	0	120
				FID CORPORATE ASIA Total		**1**	**0**	**0**	**120**
				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	60	0	0	0
					KOREA RATES	167	0	0	43
					FX BOND ASIA	422	0	0	0
					FX-OPTIONS ASIA	0	0	0	0
				FX ASIA Total		**650**	**0**	**0**	**43**
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT ASIA					
					HG EX-JAPAN	747	-147	5	0
					HG JAPAN	585	-196	0	0
				HIGH GRADE CREDIT ASIA Total		**1,332**	**-343**	**5**	**0**
			HIGH YIELD						
				HIGH YIELD - ASIA					
					HY FLOW	156	-28	2	0
					HY JAPAN	455	0	0	4
					HY LEVERAGE FINANCE/SYNDICATE	217	0	0	0
					ASIA SPECIAL SITUATIONS GROUP	1,504	0	9	31
				HIGH YIELD - ASIA Total		**2,333**	**-28**	**11**	**35**
			REAL ESTATE						
				REAL ESTATE-ASIA					
					CMBS-ASIA	4,206	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 ASIA	SUM-FIXEI	GFS-FIXED	REAL ESTATE	REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	2,189	0	0	0
					REAL ESTATE NPL - ASIA	3,002	0	0	0
					REAL ESTATE AUSTRALIA	65	0	0	0
					REAL ESTATE INDIA	0	0	0	0
				REAL ESTATE-ASIA Total		9,462	0	0	0
			SECURITIZED PRODUCTS						
				SP ASIA-ORIGINATION					
					JAPAN	361	0	0	0
					KOREA	231	0	0	0
				SP ASIA-ORIGINATION Total		592	0	0	0
				SP ASIA-TRADING					
					ABS-NEW ISSUE-ASIA	1,082	0	0	0
					MORTGAGE TRADING ASIA	5	0	0	0
					PRIN. FINANCE-ASIA	392	0	0	0
				SP ASIA-TRADING Total		1,480	0	0	0
			GLOBAL RATES						
				GOVERNMENTS ASIA					
					GOVERNMENTS ASIA-NON YEN	713	-215	0	0
					GOVERNMENTS ASIA-YEN	8,118	-571	0	69
					GOVTS ASIA ALLOC	0	0	0	0
				GOVERNMENTS ASIA Total		8,831	-785	0	69
				RATES DERIVATIVES ASIA					
					FID DERIVS ASIA	1,498	-10	0	0
					DERIVATIVES AUSTRALIA	58	0	0	0
				RATES DERIVATIVES ASIA Total		1,556	-10	0	0
	GFS-FIXED INCOME Total					28,337	-1,279	16	266
SUM-FIXED INCOME Total						28,337	-1,279	16	266
SUM-INVESTMENT MANAGEMENT									
	GFS-INVESTMENT MANAGEMENT								
			PRIVATE EQUITY						
				MERCH BNK ASIA					
					MB I, II, III, IBM ASIA	14	0	0	0
				MERCH BNK ASIA Total		14	0	0	0
				CREDIT RELATED ASIA					
					GLOBAL MEZZANINE ASIA	33	0	0	0
				CREDIT RELATED ASIA Total		33	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	1,104	-674	167	2,501
				PRIME BROKER ASIA Total		1,104	-674	167	2,501
				STAT ARB FINANCING ASIA					
					STAT ARB FINCG ASIA	0	0	0	61
				STAT ARB FINANCING ASIA Total		0	0	0	61

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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Lehman Brothers
Asset Statement Balance Sheet
October 31, 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 SYNTHETICS						
				PB SYNTHETICS ASIA					
					SYN PRIME BROKER ASIA	1,208	0	14	333
				PB SYNTHETICS ASIA Total		1,208	0	14	333
				STAT ARB SYNTHETICS ASIA					
					STAT ARB SYNTHETICS ASIA	1,184	0	1	119
				STAT ARB SYNTHETICS ASIA Total		1,184	0	1	119
		GFS-EQUITIES Total				3,496	-674	183	3,015
		GFS-FIXED INCOME							
			FIRM FINANCING						
				LIQUID MARKETS FINANCING ASIA					
					FIRM FINANCING ASIA	0	0	0	0
				LIQUID MARKETS FINANCING ASIA Total		0	0	0	0
		GFS-FIXED INCOME Total				0	0	0	0
	SUM-PRIME SERVICES Total					3,496	-674	183	3,015
SUM ASIA Total						45,768	-1,952	464	4,080
SUM EUROPE									
						0	0	0	0
				Total		0	0	0	0
			Customer						
				Customer					
					Customer	0	0	0	0
				Customer 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	266	-6	1	-4
				GLOBAL TRADING STRAT-EUR Total		266	-6	1	-4
			GLOBAL PRINCIPAL STRAT						
				GPS EUROPE					
					CARB-EUROPE	322	0	0	0
					CREDIT ARBITRAGE	541	0	3	5
				GPS EUROPE Total		863	0	3	5
		GFS-PRINCIPAL INVESTING Total				1,129	-6	4	1

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Asset Statement Balance Sheet
October 31, 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 EUROPE	PRINCIPAL INVESTING Total					1,129	-6	4	1
	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	1,584	0	0	0
				LF EUROPE Total		1,584	0	0	0
			OTHER						
				OTHER BANKING INDUST EUR					
					HG FIRM REL LOANS IBD EUR	541	0	0	0
					HY FIRM REL LOANS IBD EUR	24	0	0	0
					HY LOAN HOLDS IBD EUR	1	0	0	0
					OTHER BANKING INDUST EUR	143	0	0	0
					OTHER EUROPE NBM GROSS UP	-283	0	0	0
				OTHER BANKING INDUST EUR Total		426	0	0	0
		GFS-BANKING DIVISION Total				2,011	0	0	0
	SUM-BANKING DIVISION Total					2,011	0	0	0
	SUM-EQUITIES								
		GFS-EQUITIES							
			CONVERTIBLES PRODUCT						
				CONVERTIBLES EUROPE					
					FACILITATION	849	-2	61	0
				CONVERTIBLES EUROPE Total		849	-2	61	0
			EQUITIES CORPORATE						
				EQUITIES CORP EUROPE					
					HG FIRM REL LOANS EQT EUR	541	0	0	0
					HY FIRM REL LOANS EQT EUR	24	0	0	0
					EQUITY CORP OTHER	0	0	0	0
				EQUITIES CORP EUROPE Total		565	0	0	0
			EQUITIES SUPPORT						
				NEW ISSUE EQTY					
					NEW ISSUE-EUROPE	17	0	5	0
				NEW ISSUE EQTY Total		17	0	5	0
			EQUITY STRATEGIES						
				EQUITIES STRATEGIES-EUR					
					EQTY STRAT EUR EVNT DRIVEN	48	0	2	0
					EQTY STRAT EUR LONG-SHORT	184	-13	0	0
					EQTY STRAT EUR VOL ARB	26	0	0	0

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Lehman Brothers
Asset Statement Balance Sheet
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USD Millions

Region	Division	Synthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Fails Other
SUM EUROPE	SUM-EQUI	GFS-EQUIT	EQUITY STRATE	EQUITIES STRATEGIES-EUR Total		258	-13	2	0
			VOLATILITY EUROPE						
				FLOW VOLATILITY EUROPE					
					DELTA1	362	-80	0	0
					SINGLE STOCK	3,526	-155	62	1,729
				FLOW VOLATILITY EUROPE Total		3,889	-235	63	1,729
				STRUCTURED VOL EUROPE					
					FUNDS	1,974	0	8	0
					INDEX EXOTICS	1,489	-14	0	0
					SINGLE STOCK EXOTICS	7,738	-106	67	24
					EMG STRUCTURED EUROPE	169	0	25	11
				STRUCTURED VOL EUROPE Total		11,369	-119	100	35
				RISK VOLATILITY EUROPE					
					AGGREGATED RISK	0	0	0	0
					CONVERTS STRIPPING	1,269	-15	136	0
					DIVIDENDS	133	-4	0	0
					MACRO/SPEC SITUATIONS	6	-2	0	0
					OTHER/JV BOOKS	36	0	0	0
					STRUCTURED RISK	1,506	-1	0	27
					VAR/SWAPS CORRELATION	156	0	0	0
					VOL ARBITRAGE	680	-27	18	0
				RISK VOLATILITY EUROPE Total		3,787	-49	154	27
				INDEX VOLATILITY EUROPE					
					STRUCTURED FLOW	10	0	0	1
				INDEX VOLATILITY EUROPE Total		10	0	0	1
			EUROPE EXEC SVCS						
				PORTFOLIO EUROPE					
					PORT EUR ELECTRONIC	8	-1	130	136
					PORT EUR FACILITATION WOR	1	0	196	38
					PORT EUR PROP TRADING	38	0	0	0
					PORT EUR RISK PRINCIPAL	2	-1	0	0
					PORT EUR TRANSITION MGMT	0	0	0	0
				PORTFOLIO EUROPE Total		49	-2	326	174
				EVENT DRIVEN-EUROPE					
					EVENT DRIVEN EUR PROP	75	0	0	0
					EVNT DRVN EUR FACILITATION	0	0	7	0
				EVENT DRIVEN-EUROPE Total		75	0	7	0
				EUROPE CASH					
					HEALTHCARE	107	0	10	0
					TECHNOLOGY	10	0	18	0
					AUTOS & TRANSPORT	34	0	33	0
					CHEMICALS	9	0	2	0
					CONSUMERS	115	-16	41	0
					EMG EUROPE	41	0	12	6
					EUR CASH FACILITATION	5	0	143	0
					EUR CASH RETINA	30	-1	0	0
					EUR CASH SETINA	23	0	0	0
					EUR CASH TDH	3	0	0	0
					FINANCIALS	35	0	48	0
					INDUSTRIALS & ENGINEERING	8	0	3	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Lehman Brothers
Asset Statement Balance Sheet
October 31, 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-EQUI	GFS-EQUIT	EUROPE EXEC S	EUROPE CASH	INSURANCE	1	0	1	0
					MEDIA	0	0	3	0
					OILSAND MINING	24	-2	26	0
					REAL ESTATE	1	0	1	0
					SUNDRY PAN EUROPE CASH	5	0	66	1
					TELECOM	3	0	31	10
					UTILITIES	0	0	1	22
				EUROPE CASH Total		453	-19	441	38
				EUROPE QUANTITATIVE TRADING					
					EUR EUROPE QUANT STRATEGIE	433	-11	21	0
					EUR US SYSTEMATIC	30	-1	0	0
				EUROPE QUANTITATIVE TRADING Total		463	-12	21	0
		GFS-EQUITIES Total				21,783	-450	1,180	2,005
	SUM-EQUITIES Total					21,783	-450	1,180	2,005
	SUM-FIXED INCOME								
		GFS-FIXED INCOME							
			CDO						
				CDO - EUROPE					
					CDO BESPOKE CORRELATION EUR	1,640	-135	0	0
					CDO CREDIT CPPI EUR	3	-1	0	0
					CDO CREDIT HYBRIDS EUR	56	0	0	0
					CDO CLO CASH-SYN HYBRID EUR	90	-37	0	0
					CDO CLO PRIMARY EUR	1,011	-77	0	0
					CDO CLO SECONDARY EUR	52	-14	0	0
					CDO STRUCTURED PRODUCTS EUR	21	0	0	0
				CDO - EUROPE Total		2,872	-264	0	0
			FID CORPORATE						
				FID CORP-LOANS EUROPE					
					HG FIRM REL LOANS FID EUR	271	0	0	0
					HY FIRM REL LOANS FID EUR	12	0	0	0
					HY LOAN HOLDS EUR	34	0	0	0
				FID CORP-LOANS EUROPE Total		316	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-OPTIONS EUROPE	2	0	0	0
					FX-FORWARDS EUROPE	0	0	0	0
				FX EUROPE Total		2	0	0	0
				FX EEMEA					
					EMG LM EUROPE	523	-45	0	0
				FX EEMEA Total		523	-45	0	0
			HIGH GRADE CREDIT						
				HIGH GRADE CREDIT EUROPE					
					HG CREDIT VOLATILITY EUR	69	0	0	0
					HG FLOW TRADING EUR	1,057	-608	7	0
					HG FLOW TRADING SYND EUR	75	-66	0	0

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Lehman Brothers
Asset Statement Balance Sheet
October 31, 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 EUROPE	SUM-FIXEI	GFS-FIXED	HIGH GRADE CR	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	451	-238	0	0
				HIGH GRADE CREDIT EUROPE Total		**1,652**	**-912**	**7**	**0**
			HIGH YIELD						
				HIGH YIELD - EUROPE					
					HY BONDS EUR	362	0	34	0
					HY DERIVATIVES	32	0	0	0
					HY DISTRESSED EUR	43	0	3	0
					HY DISTRESSED LOANS EUR	46	0	0	0
					HY HOUSE EUR	162	0	0	0
					HY LOANS SYND EUR	1,551	0	0	0
					HY NPLS EUR	6	0	0	0
					HY PAR LOAN TRADING EUR	576	0	0	0
				HIGH YIELD - EUROPE Total		**2,779**	**0**	**37**	**0**
				HIGH YIELD PROP EUROPE					
					HY PROP DISTRESSED EUROPE	80	0	7	0
				HIGH YIELD PROP EUROPE Total		**80**	**0**	**7**	**0**
				HIGH YIELD EEMEA					
					HY CORPORATES EEMEA	1,134	-318	4	0
					HY EMG NPLS EUR	95	0	0	0
					HY SECONDARY EEMEA	17	0	2	0
				HIGH YIELD EEMEA Total		**1,246**	**-318**	**6**	**0**
			REAL ESTATE						
				REAL ESTATE-EUROPE					
					CMBS-EUROPE	15,750	-292	0	0
					PRIN. TRAN.-EUROPE	3,038	0	0	0
					REAL ESTATE NPL	65	0	0	0
				REAL ESTATE-EUROPE Total		**18,853**	**-292**	**0**	**0**
			SALES/RESEARCH/ADMIN						
				SALES					
					FID SALES EUROPE	0	0	0	0
				SALES Total		**0**	**0**	**0**	**0**
			COMMODITIES TRADING						
				EUROPE COMMODITIES TRADING					
					EUR COMMODITIES STRUCTURED	101	-1	6	0
				EUROPE COMMODITIES TRADING Total		**101**	**-1**	**6**	**0**
			SECURITIZED PRODUCTS						
				SP EUROPE-ORIGINATION					
					ELQ	524	0	0	0
					PREFERRED MORTGAGES	0	0	0	133
					SPML	1,701	0	0	744
				SP EUROPE-ORIGINATION Total		**2,226**	**0**	**0**	**878**
				SP EUROPE-TRADING					
					ABS-NEW ISSUE-EUROPE	0	0	0	0
					ABS-SECONDARY-EUROPE	1,986	-381	0	0
					MBS CAPTIVE	5,114	0	0	0
					MBS TRADING	202	0	0	0
					PRIN. FINANCE-EUROPE	1,930	0	0	0
					SF NPLS EUROPE	579	0	0	0
					INSURANCE SOLUTIONS EUROPE	1	0	0	0
				SP EUROPE-TRADING Total		**9,811**	**-381**	**0**	**0**

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Lehman Brothers
Asset Statement Balance Sheet
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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 EUROPE	SUM-FIXEI	GFS-FIXED	GLOBAL RATES						
				CAPITAL MKTS FUNDS JV EUR					
					FUNDS JV TRADING	1,591	0	9	0
					FUNDS SPVS	744	0	0	0
				CAPITAL MKTS FUNDS JV EUR Total		2,335	0	9	0
				GOVERNMENTS EUROPE					
					DOLLAR GOVTS	1,715	-961	16	0
					EURO GOVTS	7,098	-3,605	-12	0
					GILTS	3,029	-2,437	0	0
				GOVERNMENTS EUROPE Total		11,842	-7,004	5	0
				LIQUID MKTS PROP EUROPE					
					RATES PROP EUROPE	183	0	0	0
				LIQUID MKTS PROP EUROPE Total		183	0	0	0
				RATES DERIVATIVES EUROPE					
					EMERGING MARKETS RATES	52	0	0	0
					FUND DERIVATIVES	110	-1	0	113
					INDEX BASIS JV	139	-66	0	0
					OPTIONS EXOTIC	433	-6	1	0
					OPTIONS INFLATION	8,266	-6,344	74	0
					OPTIONS PROP	492	-141	0	0
					OPTIONS VANILLA	574	-197	0	0
					RATES CVA EUROPE	31	-14	0	0
					STRATEGIC EXOTICS	3,042	0	0	0
					SWAPS	1,332	-487	10	0
					USD EXOTICS	2	-2	0	0
				RATES DERIVATIVES EUROPE Total		14,472	-7,257	86	113
		GFS-FIXED INCOME Total				69,300	-16,475	162	991
	SUM-FIXED INCOME Total					69,300	-16,475	162	991
	SUM-INVESTMENT MANAGEMENT								
		GFS-INVESTMENT MANAGEMENT							
			PIM PRE-ALLOCATED						
				PIM PRE ALLOCATED EUROPE					
					PIM GLG PARTNERS	0	0	4	0
					TOTAL IMD EUR SALES	0	0	0	0
				PIM PRE ALLOCATED EUROPE Total		0	0	4	0
			PRIVATE EQUITY						
				MERCH BNK EUR					
					MB I, II, III EUROPE	58	0	0	0
				MERCH BNK EUR Total		58	0	0	0
				CREDIT RELATED EUROPE					
					EUROPEAN MEZZANINE FUND I	79	0	0	0
					EUROPEAN MEZZANINE FUND II	109	0	0	0
				CREDIT RELATED EUROPE Total		187	0	0	0
				REAL ESTATE EUROPE					
					REAL ESTATE I EUROPE	0	0	0	0
				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	752	0	0	0

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October 31, 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-INVES	GFS-INVES	ASSET MANAGE	AM PRINCIPAL INVESTMENTS- EURO	DIRECT PRINCIPAL INVESTMENTS E	235	0	0	0
				AM PRINCIPAL INVESTMENTS- EURO Total		**987**	**0**	**0**	**391**
		GFS-INVESTMENT MANAGEMENT Total				**1,232**	**0**	**4**	**391**
	SUM-INVESTMENT MANAGEMENT Total					**1,232**	**0**	**4**	**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	26
				STRUCTURED TRANS EUR Total		**13**	**0**	**0**	**26**
			CLEARING AND EXECUTION						
				STAT ARB CLEARING EUR					
					STAT ARB CLEARING EUR	0	0	10	0
				STAT ARB CLEARING EUR Total		**0**	**0**	**10**	**0**
			EQUITY FINANCING						
				NON HF FINANCING EUROPE					
					CORPORATE FINANCING-EUR	0	0	0	0
					INSTITUTIONAL FIN EUR	233	0	0	0
					INSTITUTIONAL STCK LN-EUR	0	0	0	0
				NON HF FINANCING EUROPE Total		**233**	**0**	**0**	**0**
				PRIME BROKER EUROPE					
					TRAD PRIME BROKER EUROPE	2,574	-1,570	281	5,830
				PRIME BROKER EUROPE Total		**2,574**	**-1,570**	**281**	**5,830**
				YIELD ENHANCEMENT-EUROPE					
					YE EUR-TENDER & SCRIP ARB	1	0	0	0
					YIELD ENHAN EQ FIN EUROPE	1,262	-591	55	74
					YIELD ENHAN DERIV EUROPE	0	0	0	0
				YIELD ENHANCEMENT-EUROPE Total		**1,263**	**-591**	**55**	**74**
			EQUITY SYNTHETICS						
				PB SYNTHETICS EUROPE					
					SYN PRIME BROKER EUR	1,904	-894	8	0
				PB SYNTHETICS EUROPE Total		**1,904**	**-894**	**8**	**0**
				STAT ARB SYNTHETICS EUR					
					STAT ARB SYNTHETICS EUR	1,423	-260	3	0
				STAT ARB SYNTHETICS EUR Total		**1,423**	**-260**	**3**	**0**
				STAT ARB FINANCING EUROPE					
					STAT ARB FINANCING EUR	0	0	0	274
				STAT ARB FINANCING EUROPE Total		**0**	**0**	**0**	**274**
		GFS-EQUITIES Total				**7,410**	**-3,314**	**357**	**6,205**
		GFS-FIXED INCOME							
			FIRM FINANCING						
				CREDIT FINANCING EUROPE					

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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 EUROPE	SUM-PRIM	GFS-FIXED	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO	89	0	72	0
				CREDIT FINANCING EUROPE Total		89	0	72	0
				LIQUID MARKETS EUROPE					
					FIRM FINANCING EUROPE	0	0	164	0
					MATCH BOOK TRADING EUROPE	40	0	182	0
				LIQUID MARKETS EUROPE Total		40	0	346	0
			STRUCTURED TRANSACTIONS						
				FID STRUCTURED TRANS EUR					
					FINANCIAL ENG.-EUROPE	21	0	0	26
				FID STRUCTURED TRANS EUR Total		21	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				150	0	418	26
	SUM-PRIME SERVICES Total					7,559	-3,314	775	6,232
	GLG								
		GFS-GLG							
			GLG						
				GLG					
					GLG	0	0	0	0
				GLG Total		0	0	0	0
			EQUITY FINANCING						
				PRIME BROKER EUROPE					
					TRAD PRIME BROKER EUROPE	0	0	0	0
				PRIME BROKER EUROPE Total		0	0	0	0
		GFS-GLG Total				0	0	0	0
	GLG Total					0	0	0	0
SUM EUROPE Total						103,015	-20,246	2,125	9,620
(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
UNASSIGNED									
	UNASSIGNED								
		GFS-UNASSIGNED							
			UNASSIGNED						
				UNASSIGNED					
					UNASSIGNED	6,701	0	0	5,173
				UNASSIGNED Total		6,701	0	0	5,173
		GFS-UNASSIGNED Total				6,701	0	0	5,173
	UNASSIGNED Total					6,701	0	0	5,173

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Lehman Brothers
Asset Statement Balance Sheet
October 31, 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
UNASSIGNED	Total					6,701	0	0	5,173
Grand Total						411,244	-29,936	4,638	51,364

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
225	259	0	4,559	4,075	4,707	4,232	-148	-157
225	**259**	**0**	**4,559**	**4,075**	**4,707**	**4,232**	**-148**	**-157**
0	0	0	106	106	106	106	0	0
364	279	0	3,083	2,440	3,489	2,837	-407	-397
0	2	0	28	26	31	27	-3	-1
0	0	0	222	222	221	221	0	0
54	41	0	436	340	470	374	-34	-33
48	11	0	179	120	177	115	1	5
88	21	0	395	286	402	293	-7	-7
0	0	0	24	24	23	23	1	1
0	0	0	17	17	17	17	0	0
26	0	0	66	40	44	20	22	20
22	0	0	541	519	91	68	451	451
604	**354**	**0**	**5,097**	**4,139**	**5,072**	**4,101**	**25**	**38**
0	206	0	319	113	301	301	18	-188
0	**206**	**0**	**319**	**113**	**301**	**301**	**18**	**-188**
829	**819**	**0**	**9,975**	**8,327**	**10,080**	**8,634**	**-105**	**-307**
829	**819**	**0**	**9,975**	**8,327**	**10,080**	**8,634**	**-105**	**-307**
0	0	0	24	24	24	24	0	0
0	**0**	**0**	**24**	**24**	**24**	**24**	**0**	**0**
0	**0**	**0**	**24**	**24**	**24**	**24**	**0**	**0**
0	**0**	**0**	**24**	**24**	**24**	**24**	**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 2705943

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	37	37	38	38	-1	-1
0	0	0	3,774	3,774	3,845	3,845	-71	-71
0	**0**	**0**	**3,811**	**3,811**	**3,883**	**3,883**	**-72**	**-72**
0	0	0	799	799	801	801	-2	-2
0	0	0	115	115	114	114	1	1
0	0	0	11	11	12	12	-1	-1
0	0	0	143	143	142	142	1	1
0	**0**	**0**	**1,068**	**1,068**	**1,069**	**1,069**	**-1**	**-1**
0	**0**	**9**	**4,959**	**4,950**	**5,032**	**5,023**	**-73**	**-73**
0	**0**	**9**	**4,959**	**4,950**	**5,032**	**5,023**	**-73**	**-73**
0	0	0	50	50	32	32	18	18
0	0	0	61	61	57	57	4	4
0	663	0	1,562	900	1,541	898	22	2
0	0	0	1,630	1,630	1,626	1,626	3	3
0	**663**	**0**	**3,303**	**2,640**	**3,256**	**2,614**	**47**	**26**
0	0	0	65	65	65	65	0	0
0	0	0	1,392	1,392	1,396	1,396	-4	-4
0	0	0	230	230	228	228	2	2
238	0	0	282	44	324	46	-42	-2
238	**0**	**0**	**1,968**	**1,731**	**2,013**	**1,735**	**-44**	**-4**
0	0	36	36	0	36	0	0	0
0	**0**	**36**	**36**	**0**	**36**	**0**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	398	0	1,171	773	1,156	749	14	24
0	0	0	3	3	3	3	0	0
0	0	0	20	20	11	11	9	9
0	0	0	81	81	83	83	-2	-2
0	**398**	**0**	**1,274**	**876**	**1,253**	**846**	**21**	**30**
0	0	0	238	238	587	587	-349	-349
0	0	0	229	229	232	232	-2	-2
489	2,671	0	7,191	4,030	7,226	3,976	-36	55
0	0	0	0	0	0	0	0	0
0	7	0	1,437	1,431	1,378	1,371	59	59

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
489	**2,678**	**0**	**9,095**	**5,928**	**9,423**	**6,166**	**-328**	**-237**
0	0	0	56	56	70	70	-14	-14
0	451	0	1,251	800	1,218	766	33	33
0	0	0	911	911	766	766	145	145
0	0	0	101	101	101	101	0	0
107	1,304	0	1,473	61	1,457	56	15	5
0	0	0	2,500	2,500	2,489	2,489	11	11
0	0	0	0	0	0	0	0	0
107	**1,756**	**0**	**6,292**	**4,429**	**6,101**	**4,248**	**191**	**180**
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	84	0	150	66	122	31	29	35
0	0	0	22	22	21	21	1	1
0	0	0	4	4	0	0	4	4
0	0	0	20	20	20	20	0	0
0	**84**	**0**	**197**	**113**	**162**	**72**	**34**	**41**
0	0	0	597	597	550	550	47	47
0	774	0	808	34	763	31	45	3
0	**774**	**0**	**1,405**	**631**	**1,312**	**581**	**92**	**50**
0	1	0	103	102	127	126	-25	-25
0	151	0	332	180	322	190	10	-9
0	**152**	**0**	**434**	**282**	**449**	**316**	**-15**	**-34**
0	0	0	165	165	141	141	24	24
0	0	0	0	0	0	0	0	0
0	0	0	107	107	74	74	33	33
0	0	0	0	0	0	0	0	0
0	0	0	10	10	13	13	-3	-3
0	0	0	46	46	73	73	-27	-27
0	0	0	9	9	7	7	2	2
0	174	0	174	0	171	0	4	0
0	0	0	8	8	8	8	0	0
0	0	0	115	115	151	151	-36	-36
0	0	0	0	0	1	1	-1	-1
0	0	0	2	2	2	2	0	0
0	12	0	12	0	12	0	0	0
0	20	0	285	265	290	265	-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	7	7	-7	-7
0	**207**	**0**	**933**	**727**	**949**	**741**	**-16**	**-14**
834	**6,711**	**36**	**24,937**	**17,357**	**24,955**	**17,319**	**-18**	**38**
834	**6,711**	**36**	**24,937**	**17,357**	**24,955**	**17,319**	**-18**	**38**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
5	0	0	455	450	483	478	-28	-28
0	1	0	45	44	45	45	0	0
0	0	0	5	5	5	5	0	0
0	0	0	141	141	141	141	0	0
0	0	0	2,578	2,578	3,857	3,805	-1,279	-1,227
4	0	0	1,798	1,794	1,751	1,749	47	44
156	16	0	375	202	369	201	6	1
1	0	0	122	121	122	122	0	0
51	0	0	1,162	1,111	0	0	1,162	1,111
217	**17**	**0**	**6,681**	**6,447**	**6,772**	**6,546**	**-91**	**-99**
0	0	0	9	9	8	8	2	2
0	**0**	**0**	**9**	**9**	**8**	**8**	**2**	**2**
0	39	0	763	724	763	724	-1	0
0	0	0	16	16	16	16	0	0
0	0	0	689	689	740	740	-51	-51
0	0	0	115	115	114	114	1	1
0	**39**	**0**	**1,582**	**1,543**	**1,633**	**1,594**	**-51**	**-51**
2,583	0	2,690	6,932	1,659	6,932	1,659	0	0
2,583	**0**	**2,690**	**6,932**	**1,659**	**6,932**	**1,659**	**0**	**0**
0	0	0	57	57	56	56	0	0
0	**0**	**0**	**57**	**57**	**56**	**56**	**0**	**0**
0	0	0	2,641	2,641	2,641	2,641	0	0
0	0	0	1,276	1,276	1,275	1,275	2	2
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**3,917**	**3,917**	**3,916**	**3,916**	**2**	**2**
0	0	0	900	900	887	887	13	13
0	**0**	**0**	**900**	**900**	**887**	**887**	**13**	**13**
0	0	0	0	0	0	0	0	0
0	1	0	673	672	80	80	592	592
54	12	0	311	245	311	245	0	-1
591	982	0	3,419	1,846	3,492	2,004	-73	-158
196	170	0	3,348	2,982	3,453	3,115	-105	-133
0	0	0	388	388	389	389	-1	-1
4	0	0	2,579	2,575	2,786	2,781	-206	-206
637	0	0	1,599	962	1,839	1,151	-240	-189
0	1	0	12	12	14	10	-1	2
1,483	**1,165**	**0**	**12,330**	**9,682**	**12,364**	**9,776**	**-34**	**-94**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
664	2	0	1,674	1,008	1,730	1,059	-56	-51
664	**2**	**0**	**1,674**	**1,008**	**1,730**	**1,059**	**-56**	**-51**
11	0	0	271	260	270	263	1	-3
0	0	0	596	596	664	664	-68	-68
11	**0**	**0**	**867**	**856**	**933**	**927**	**-66**	**-71**
76	530	0	1,350	744	1,424	814	-74	-70
0	1	0	44	43	43	43	1	0
0	0	0	4	4	4	4	0	0
17	22	0	403	364	409	373	-6	-9
22	298	0	1,180	860	1,201	888	-21	-28
2	0	0	537	535	537	535	0	0
0	0	0	0	0	0	0	0	0
0	0	0	3,774	3,774	3,845	3,845	-71	-71
0	31	0	1,349	1,319	1,366	1,326	-16	-7
117	**881**	**0**	**8,642**	**7,643**	**8,828**	**7,828**	**-187**	**-184**
41	0	0	476	435	479	438	-2	-2
41	**0**	**0**	**476**	**435**	**479**	**438**	**-2**	**-2**
268	15	0	2,893	2,610	2,877	2,594	16	16
268	**15**	**0**	**2,893**	**2,610**	**2,877**	**2,594**	**16**	**16**
0	0	0	1,160	1,160	1,200	1,200	-40	-40
0	11	0	533	522	425	415	108	107
0	2	0	66	64	72	70	-6	-6
236	46	0	1,328	1,046	1,388	1,103	-60	-58
0	0	0	948	948	406	406	542	542
0	22	0	191	169	362	342	-170	-173
0	0	0	134	134	132	132	2	2
236	**81**	**0**	**4,361**	**4,043**	**3,984**	**3,669**	**376**	**374**
301	0	0	1,849	1,548	1,855	1,529	-6	19
347	0	0	28,122	27,775	28,055	27,731	67	44
51	0	0	11,821	11,771	11,730	11,679	92	92
698	**0**	**0**	**41,792**	**41,094**	**41,639**	**40,940**	**153**	**154**
0	0	0	924	924	898	898	25	25
0	0	0	15	15	15	15	0	0
0	**0**	**0**	**938**	**938**	**913**	**913**	**25**	**25**
0	0	284	699	415	699	415	0	0
0	**0**	**284**	**699**	**415**	**699**	**415**	**0**	**0**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	63	63	63	63	0	0
0	0	90	90	0	90	0	0	0
0	**0**	**90**	**153**	**63**	**153**	**63**	**0**	**0**
0	34	0	3,234	3,200	3,272	3,239	-38	-39
0	0	0	319	319	319	319	0	0
224	0	0	2,401	2,177	2,381	2,156	20	21
293	0	0	7,116	6,823	7,425	7,175	-309	-352
0	0	9	14	5	14	5	0	0
211	15	0	456	229	1,507	1,291	-1,050	-1,062
0	0	0	0	0	0	0	0	0
15	0	100	3,575	3,460	3,573	3,465	2	-5
100	0	0	12,423	12,322	12,625	12,524	-202	-202
2,204	0	0	25,114	22,909	23,633	23,279	1,481	-370
482	0	0	1,329	847	1,330	847	-1	0
0	0	0	815	815	817	817	-2	-2
3,530	**50**	**109**	**56,795**	**53,106**	**56,895**	**55,117**	**-100**	**-2,011**
9,541	0	0	20,575	11,034	21,197	11,712	-623	-678
3,044	0	0	4,526	1,482	2,819	2,099	1,707	-617
3,767	0	0	6,572	2,804	6,587	2,840	-15	-36
61	0	0	97	36	98	36	-1	0
472	0	0	36,150	35,679	35,571	35,471	580	208
0	0	0	0	0	0	0	0	0
16,885	**0**	**0**	**67,920**	**51,035**	**66,272**	**52,159**	**1,648**	**-1,124**
5	0	0	289	284	313	307	-24	-23
20,443	0	0	23,906	3,463	25,324	4,969	-1,417	-1,505
20,448	**0**	**0**	**24,195**	**3,747**	**25,636**	**5,276**	**-1,441**	**-1,528**
571	0	0	910	338	842	319	68	19
2,374	0	0	2,450	76	3,084	848	-634	-772
2,946	**0**	**0**	**3,360**	**414**	**3,926**	**1,167**	**-566**	**-753**
325	0	0	1,246	921	1,281	947	-35	-26
30	0	0	54	24	59	29	-5	-5
0	0	0	3,577	3,577	3,779	3,779	-203	-203
0	0	0	116	116	31	31	84	84
0	0	0	3	3	100	100	-96	-96
0	0	0	374	374	373	373	1	1
267	0	0	359	92	382	48	-23	44
172	0	0	267	95	294	130	-28	-35
545	0	0	862	317	589	38	273	279
0	0	0	0	0	1	1	-1	-1
1,339	**0**	**0**	**6,856**	**5,518**	**6,890**	**5,475**	**-33**	**43**
51,466	**2,250**	**3,173**	**254,029**	**197,140**	**254,422**	**202,479**	**-393**	**-5,340**
51,466	**2,250**	**3,173**	**254,029**	**197,140**	**254,422**	**202,479**	**-393**	**-5,340**

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	3,014	3,014	0	2,855	6	159	-6
0	0	0	0	0	0	0	0	0
0	**0**	**3,014**	**3,014**	**0**	**2,856**	**6**	**158**	**-6**
0	0	0	1,634	1,634	1,336	1,336	298	298
0	0	0	0	0	1	1	-1	-1
0	**0**	**0**	**1,634**	**1,634**	**1,337**	**1,337**	**297**	**297**
0	0	0	0	0	52	19	-52	-19
0	0	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	9	9	-9	-9
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	0	0	0	0
0	**0**	**0**	**0**	**0**	**92**	**60**	**-92**	**-60**
0	0	0	0	0	2	2	-2	-2
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**2**	**2**	**-2**	**-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	379	379	279	279	100	100
0	0	0	118	118	119	119	-1	-1
0	0	0	26	26	26	26	0	0
0	**0**	**0**	**523**	**523**	**424**	**424**	**99**	**99**
0	0	146	5,216	5,070	5,216	5,070	0	0
0	**0**	**146**	**5,216**	**5,070**	**5,216**	**5,070**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**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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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	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	48	48	48	48	0	0
0	0	0	32	32	32	32	0	0
0	0	0	0	0	2	2	-2	-2
0	**0**	**0**	**80**	**80**	**90**	**90**	**-10**	**-10**
0	0	63	3,030	2,968	3,028	2,966	2	2
0	0	0	16	16	16	16	0	0
0	0	0	968	968	968	968	0	0
0	**0**	**63**	**4,014**	**3,952**	**4,013**	**3,950**	**2**	**2**
0	0	0	2	2	136	3	-134	-1
0	0	0	0	0	2	2	-2	-2
0	**0**	**0**	**2**	**2**	**138**	**6**	**-136**	**-4**
0	0	0	0	0	42	42	-42	-42
174	0	0	174	0	116	78	58	-78
0	0	0	0	0	96	96	-96	-96
174	**0**	**0**	**174**	**0**	**254**	**215**	**-80**	**-215**
174	**0**	**3,223**	**14,658**	**11,261**	**14,423**	**11,161**	**235**	**100**
174	**0**	**3,223**	**14,658**	**11,261**	**14,423**	**11,161**	**235**	**100**
25	269	0	307	12	1,549	12	-1,243	0
1,000	1,000	208	14,702	12,495	17,460	15,252	-2,757	-2,757
0	0	71	91	20	86	20	6	0
1,025	**1,269**	**279**	**15,101**	**12,527**	**19,095**	**15,284**	**-3,994**	**-2,757**
1,025	**1,269**	**279**	**15,101**	**12,527**	**19,095**	**15,284**	**-3,994**	**-2,757**
1,025	**1,269**	**279**	**15,101**	**12,527**	**19,095**	**15,284**	**-3,994**	**-2,757**
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**
0	0	0	1	1	0	0	1	1
0	**0**	**0**	**1**	**1**	**0**	**0**	**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	10	10	3	3	7	7
0	**0**	**0**	**10**	**10**	**3**	**3**	**7**	**7**
4	1,632	0	8,579	6,943	8,970	7,340	-390	-397
0	7,131	349	7,545	66	7,885	164	-340	-98
39	169	0	2,612	2,403	2,675	2,508	-63	-104
44	**8,932**	**349**	**18,736**	**9,412**	**19,530**	**10,011**	**-793**	**-599**
7,345	16,399	24,355	60,309	12,209	60,912	12,302	-603	-93
7,345	**16,399**	**24,355**	**60,309**	**12,209**	**60,912**	**12,302**	**-603**	**-93**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	12	0	12	0	12	0	0	0
0	**12**	**0**	**12**	**0**	**12**	**0**	**0**	**0**
0	375	0	527	151	531	151	-4	0
0	**375**	**0**	**527**	**151**	**531**	**151**	**-4**	**0**
137	1,614	0	4,633	2,883	4,336	2,649	297	234
137	**1,614**	**0**	**4,633**	**2,883**	**4,336**	**2,649**	**297**	**234**
0	889	0	1,628	739	1,606	723	23	16
0	**889**	**0**	**1,628**	**739**	**1,606**	**723**	**23**	**16**
0	0	0	14	14	14	14	0	0
0	**0**	**0**	**14**	**14**	**14**	**14**	**0**	**0**
7,525	**28,221**	**24,704**	**85,918**	**25,467**	**86,991**	**25,900**	**-1,073**	**-434**
5,779	7,846	0	14,493	868	18,133	759	-3,640	109
0	0	0	102	102	102	102	-1	-1
5,779	**7,846**	**0**	**14,595**	**969**	**18,235**	**861**	**-3,640**	**108**
104	0	0	104	0	119	0	-15	0
937	0	0	937	0	937	0	0	0
37	0	0	37	0	43	0	-6	0
10,468	6,286	0	16,754	0	47,174	0	-30,420	0
-40,681	0	0	-40,681	0	-39,219	0	-1,462	0
115	0	0	115	0	4,300	0	-4,185	0
60,783	29,183	0	92,014	2,048	167,226	1,848	-75,212	200
128	0	0	128	0	128	0	0	0
0	0	0	5	5	5	5	0	0
31,891	**35,469**	**0**	**69,413**	**2,053**	**180,714**	**1,853**	**-111,301**	**200**

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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
7,408	3,746	0	11,290	135	12,099	184	-809	-49
7,408	**3,746**	**0**	**11,290**	**135**	**12,099**	**184**	**-809**	**-49**
47	50	0	172	76	224	76	-51	0
47	**50**	**0**	**172**	**76**	**224**	**76**	**-51**	**0**
0	0	5,896	8,089	2,193	6,557	661	1,532	1,532
0	**0**	**5,896**	**8,089**	**2,193**	**6,557**	**661**	**1,532**	**1,532**
695	0	0	780	85	786	88	-6	-3
695	**0**	**0**	**780**	**85**	**786**	**88**	**-6**	**-3**
45,821	**47,111**	**5,896**	**104,339**	**5,510**	**218,614**	**3,723**	**-114,276**	**1,788**
53,346	**75,333**	**30,601**	**190,257**	**30,977**	**305,605**	**29,623**	**-115,349**	**1,354**
107,674	**86,383**	**37,320**	**513,939**	**282,562**	**633,635**	**289,548**	**-119,696**	**-6,985**
41	0	0	591	550	559	524	32	26
41	**0**	**0**	**591**	**550**	**559**	**524**	**32**	**26**
55	0	0	697	642	702	645	-4	-2
0	0	0	200	200	200	200	0	0
55	**0**	**0**	**897**	**842**	**901**	**845**	**-4**	**-2**
64	0	0	709	646	700	635	9	10
64	**0**	**0**	**709**	**646**	**700**	**635**	**9**	**10**
0	0	0	194	194	196	196	-2	-2
0	**0**	**0**	**194**	**194**	**196**	**196**	**-2**	**-2**
160	**0**	**0**	**2,392**	**2,233**	**2,356**	**2,200**	**36**	**32**
160	**0**	**0**	**2,392**	**2,233**	**2,356**	**2,200**	**36**	**32**
0	0	0	360	360	344	344	17	17
0	0	0	231	231	223	223	7	7
0	**0**	**0**	**591**	**591**	**567**	**567**	**24**	**24**

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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	-360	-360	-344	-344	-17	-17
0	0	0	-231	-231	-223	-223	-7	-7
0	**0**	**0**	**-591**	**-591**	**-567**	**-567**	**-24**	**-24**
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	20	0	524	504	502	484	23	20
0	**20**	**0**	**524**	**504**	**502**	**484**	**23**	**20**
0	0	43	398	355	398	355	0	0
0	0	0	34	34	34	34	0	0
0	**0**	**43**	**432**	**389**	**432**	**390**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	875	0	936	60	935	78	1	-17
0	171	0	2,563	2,392	2,604	2,423	-41	-31
0	**1,046**	**0**	**3,499**	**2,452**	**3,539**	**2,500**	**-41**	**-48**
0	0	0	0	0	0	0	0	0
0	0	0	19	19	1,217	1,217	-1,198	-1,198
0	**0**	**0**	**19**	**19**	**1,217**	**1,217**	**-1,198**	**-1,198**
0	9	0	61	52	210	200	-149	-148
0	8	0	30	22	54	46	-24	-24
0	**17**	**0**	**91**	**74**	**264**	**246**	**-173**	**-172**
0	341	0	3,209	2,868	3,343	3,007	-135	-139
0	35	0	914	879	1,909	1,872	-995	-994
0	**376**	**0**	**4,122**	**3,747**	**5,252**	**4,879**	**-1,130**	**-1,132**
0	0	0	4,001	4,001	1,308	1,308	2,693	2,693
0	**0**	**0**	**4,001**	**4,001**	**1,308**	**1,308**	**2,693**	**2,693**

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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	6	0	231	225	280	273	-49	-48
0	1	0	204	203	227	226	-23	-23
0	0	0	113	113	109	109	4	4
0	0	0	146	146	74	74	71	71
0	**7**	**0**	**694**	**686**	**690**	**681**	**4**	**5**
0	0	0	31	31	12	12	19	19
0	0	0	297	297	288	288	9	9
0	0	0	68	68	59	59	9	9
0	30	0	412	382	402	389	10	-7
0	**30**	**0**	**808**	**778**	**761**	**747**	**47**	**30**
0	**1,497**	**43**	**14,190**	**12,651**	**13,965**	**12,452**	**225**	**199**
0	**1,497**	**43**	**14,190**	**12,651**	**13,965**	**12,452**	**225**	**199**
5	0	0	1,944	1,939	1,972	1,967	-28	-28
0	0	0	16	16	21	16	-5	0
5	**0**	**0**	**1,960**	**1,955**	**1,993**	**1,983**	**-33**	**-28**
0	0	0	121	121	121	121	0	0
0	**0**	**0**	**121**	**121**	**121**	**121**	**0**	**0**
0	0	0	35	34	35	34	0	0
0	**0**	**0**	**35**	**34**	**35**	**34**	**0**	**0**
18	0	0	78	60	78	60	0	0
55	0	0	265	210	265	210	0	0
0	0	0	422	422	374	374	49	49
0	0	0	0	0	0	0	0	0
73	**0**	**0**	**765**	**693**	**717**	**644**	**49**	**49**
118	0	0	722	605	666	574	57	31
18	0	0	407	389	402	384	5	5
135	**0**	**0**	**1,129**	**994**	**1,068**	**958**	**62**	**36**
58	0	0	188	130	168	112	20	17
0	0	0	459	459	459	459	1	1
0	0	0	217	217	217	217	0	0
0	0	0	1,544	1,544	1,501	1,501	44	44
58	**0**	**0**	**2,409**	**2,350**	**2,344**	**2,288**	**64**	**62**
0	0	0	4,206	4,206	5,333	5,333	-1,127	-1,127

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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
26	0	0	2,215	2,189	2,336	2,336	-122	-147
0	0	0	3,002	3,002	1,723	1,723	1,279	1,279
0	0	0	65	65	65	65	0	0
0	0	0	0	0	5	5	-5	-5
26	**0**	**0**	**9,488**	**9,462**	**9,462**	**9,462**	**26**	**0**
0	0	0	361	361	344	344	17	17
0	0	0	231	231	223	223	7	7
0	**0**	**0**	**592**	**592**	**568**	**568**	**24**	**24**
0	0	0	1,082	1,082	1,045	1,045	37	37
0	0	0	5	5	5	5	0	0
0	0	0	392	392	453	453	-61	-61
0	**0**	**0**	**1,480**	**1,480**	**1,503**	**1,503**	**-24**	**-24**
1,144	0	0	1,643	499	1,868	696	-225	-197
6,874	2,363	0	16,852	7,616	16,568	7,752	284	-136
0	0	0	0	0	0	0	0	0
8,017	**2,363**	**0**	**18,495**	**8,115**	**18,436**	**8,448**	**58**	**-334**
144	0	0	1,632	1,488	1,560	1,419	72	69
0	0	0	58	58	60	60	-2	-2
144	**0**	**0**	**1,690**	**1,546**	**1,620**	**1,479**	**70**	**67**
8,460	**2,363**	**0**	**38,163**	**27,341**	**37,868**	**27,489**	**295**	**-148**
8,460	**2,363**	**0**	**38,163**	**27,341**	**37,868**	**27,489**	**295**	**-148**
0	0	0	14	14	14	14	0	0
0	**0**	**0**	**14**	**14**	**14**	**14**	**0**	**0**
0	0	0	33	33	33	33	0	0
0	**0**	**0**	**33**	**33**	**33**	**33**	**0**	**0**
0	**0**	**0**	**47**	**47**	**47**	**47**	**0**	**0**
0	**0**	**0**	**47**	**47**	**47**	**47**	**0**	**0**
0	1,093	0	1,093	0	3,041	0	-1,948	0
0	**1,093**	**0**	**1,093**	**0**	**3,041**	**0**	**-1,948**	**0**
0	916	5,967	9,982	3,099	10,024	3,123	-41	-24
0	**916**	**5,967**	**9,982**	**3,099**	**10,024**	**3,123**	**-41**	**-24**
0	152	0	213	61	215	61	-2	0
0	**152**	**0**	**213**	**61**	**215**	**61**	**-2**	**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
164	366	0	2,086	1,555	2,162	1,611	-76	-56
164	**366**	**0**	**2,086**	**1,555**	**2,162**	**1,611**	**-76**	**-56**
0	403	0	1,707	1,304	1,734	1,339	-26	-35
0	**403**	**0**	**1,707**	**1,304**	**1,734**	**1,339**	**-26**	**-35**
164	**2,930**	**5,967**	**15,081**	**6,020**	**17,174**	**6,134**	**-2,093**	**-114**
4,849	-1,847	0	3,002	0	12,800	0	-9,797	0
4,849	**-1,847**	**0**	**3,002**	**0**	**12,800**	**0**	**-9,797**	**0**
4,849	**-1,847**	**0**	**3,002**	**0**	**12,800**	**0**	**-9,797**	**0**
5,014	**1,083**	**5,967**	**18,084**	**6,020**	**29,974**	**6,134**	**-11,890**	**-114**
13,633	**4,943**	**6,010**	**72,945**	**48,360**	**84,280**	**48,391**	**-11,335**	**-31**
0	0	2	2	0	0	0	2	0
0	**0**	**2**	**2**	**0**	**0**	**0**	**2**	**0**
0	0	75	75	0	0	0	75	0
0	**0**	**75**	**75**	**0**	**0**	**0**	**75**	**0**
0	**0**	**76**	**76**	**0**	**0**	**0**	**76**	**0**
0	**0**	**76**	**76**	**0**	**0**	**0**	**76**	**0**
0	0	210	210	0	305	0	-95	0
0	**0**	**210**	**210**	**0**	**305**	**0**	**-95**	**0**
0	**0**	**210**	**210**	**0**	**305**	**0**	**-95**	**0**
0	**0**	**210**	**210**	**0**	**305**	**0**	**-95**	**0**
21	0	0	278	257	287	267	-9	-10
21	**0**	**0**	**278**	**257**	**287**	**267**	**-9**	**-10**
113	0	0	435	322	437	325	-2	-3
117	0	0	667	550	673	560	-6	-10
231	**0**	**0**	**1,102**	**871**	**1,110**	**885**	**-8**	**-13**
252	**0**	**0**	**1,380**	**1,128**	**1,397**	**1,152**	**-17**	**-23**

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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
252	**0**	**0**	**1,380**	**1,128**	**1,397**	**1,152**	**-17**	**-23**
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	1,584	1,584	1,627	1,627	-43	-43
0	**0**	**0**	**1,584**	**1,584**	**1,627**	**1,627**	**-43**	**-43**
0	0	0	541	541	534	534	8	8
0	0	0	24	24	24	24	0	0
0	0	0	1	1	1	1	0	0
0	0	0	143	143	143	143	0	0
0	0	0	-283	-283	-279	-279	-4	-4
0	**0**	**0**	**426**	**426**	**422**	**422**	**4**	**4**
0	**0**	**0**	**2,011**	**2,011**	**2,049**	**2,049**	**-39**	**-39**
0	**0**	**0**	**2,011**	**2,011**	**2,049**	**2,049**	**-39**	**-39**
0	108	0	1,017	909	995	895	22	14
0	**108**	**0**	**1,017**	**909**	**995**	**895**	**22**	**14**
0	0	0	541	541	534	534	8	8
0	0	0	24	24	24	24	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**565**	**565**	**557**	**557**	**8**	**8**
0	0	0	22	22	60	60	-38	-38
0	**0**	**0**	**22**	**22**	**60**	**60**	**-38**	**-38**
0	5	0	55	50	81	76	-26	-26
0	9	0	181	171	175	164	6	8
0	0	0	26	26	38	37	-12	-12

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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	**15**	**0**	**261**	**247**	**293**	**277**	**-32**	**-30**
0	819	0	1,101	282	1,064	270	37	12
0	324	0	5,487	5,163	5,243	4,923	244	240
0	**1,143**	**0**	**6,588**	**5,446**	**6,308**	**5,193**	**281**	**252**
0	1	0	1,982	1,981	1,974	1,973	8	8
0	16	0	1,492	1,476	1,520	1,503	-28	-27
0	28	0	7,751	7,723	7,583	7,540	168	183
0	3	0	207	204	199	196	8	8
0	**47**	**0**	**11,431**	**11,384**	**11,276**	**11,213**	**155**	**171**
0	19	0	19	0	19	0	0	0
0	25	0	1,415	1,390	1,266	1,240	149	149
0	0	0	129	129	127	127	2	2
0	0	0	4	4	6	6	-1	-1
0	76	0	113	36	113	36	0	0
0	448	0	1,981	1,532	1,946	1,508	34	25
0	0	0	156	156	155	155	1	1
0	35	0	707	672	788	753	-81	-81
0	**604**	**0**	**4,523**	**3,920**	**4,420**	**3,825**	**103**	**95**
0	3	0	14	11	13	11	1	1
0	**3**	**0**	**14**	**11**	**13**	**11**	**1**	**1**
0	0	0	274	274	196	196	77	77
0	1	0	235	235	185	185	50	50
0	1	0	39	38	43	42	-4	-4
0	0	0	1	1	2	2	-1	-1
0	3	0	3	0	14	0	-11	0
0	**5**	**0**	**552**	**547**	**441**	**425**	**111**	**123**
0	3	0	77	75	79	77	-2	-2
0	0	0	7	7	11	11	-4	-4
0	**3**	**0**	**85**	**82**	**90**	**88**	**-6**	**-6**
0	7	0	124	117	115	108	9	9
0	2	0	30	28	12	9	18	19
0	7	0	75	67	79	71	-4	-4
0	0	0	11	11	12	12	-1	-1
0	0	0	140	139	235	235	-95	-95
0	0	0	59	59	54	54	5	5
0	2	0	150	148	170	168	-20	-20
0	1	0	30	29	30	29	-1	0
0	0	0	23	23	21	20	3	3
0	0	0	3	3	3	3	-1	-1
0	25	0	109	83	43	19	66	65
0	9	0	20	11	25	19	-4	-8

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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	0	0	2	2
0	13	0	16	3	11	0	5	3
0	4	0	53	48	60	53	-7	-4
0	0	0	2	2	2	2	0	0
0	0	0	72	72	76	75	-3	-3
0	0	0	44	44	34	33	10	10
0	3	0	26	22	12	8	14	14
0	**75**	**0**	**988**	**913**	**991**	**918**	**-3**	**-5**
0	34	0	477	443	516	483	-39	-40
0	8	0	37	28	36	27	0	1
0	**42**	**0**	**514**	**472**	**552**	**511**	**-39**	**-39**
0	**2,044**	**0**	**26,561**	**24,517**	**25,997**	**23,972**	**564**	**546**
0	**2,044**	**0**	**26,561**	**24,517**	**25,997**	**23,972**	**564**	**546**
7	0	0	1,511	1,505	1,545	1,538	-33	-33
0	0	0	2	2	2	2	0	0
0	0	0	56	56	56	56	0	0
0	0	0	53	53	53	53	0	0
0	0	0	934	934	1,229	1,229	-295	-295
0	0	0	39	39	25	25	14	14
0	0	0	21	21	21	21	0	0
7	**0**	**0**	**2,615**	**2,609**	**2,930**	**2,923**	**-314**	**-314**
0	0	0	271	271	267	267	4	4
0	0	0	12	12	12	12	0	0
0	0	0	34	34	34	34	0	0
0	**0**	**0**	**316**	**316**	**312**	**312**	**4**	**4**
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	2	2	2	2	0	0
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**2**	**2**	**2**	**2**	**0**	**0**
31	0	0	509	478	593	526	-84	-48
31	**0**	**0**	**509**	**478**	**593**	**526**	**-84**	**-48**
0	0	0	69	69	69	69	0	0
755	0	0	1,211	456	1,171	438	40	18
10	0	0	19	9	24	10	-5	-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	213	213	327	327	-114	-114
765	**0**	**0**	**1,513**	**747**	**1,592**	**844**	**-79**	**-97**
173	0	0	569	396	548	379	20	16
0	0	0	32	32	34	32	-2	0
4	0	0	51	46	45	40	6	6
0	0	0	46	46	46	46	0	0
0	0	0	162	162	162	162	0	0
0	0	0	1,551	1,551	1,593	1,593	-43	-43
0	0	0	6	6	6	6	0	0
0	0	0	576	576	578	578	-1	-1
177	**0**	**0**	**2,994**	**2,816**	**3,013**	**2,838**	**-19**	**-22**
0	0	0	88	88	86	86	2	2
0	**0**	**0**	**88**	**88**	**86**	**86**	**2**	**2**
331	0	0	1,151	819	1,069	755	82	64
1	0	0	96	95	97	96	0	0
6	0	0	24	18	24	18	0	0
338	**0**	**0**	**1,271**	**933**	**1,190**	**870**	**81**	**64**
8	0	0	15,466	15,458	15,507	15,499	-41	-41
0	0	0	3,038	3,038	3,053	3,053	-15	-15
0	0	0	65	65	65	65	0	0
8	**0**	**0**	**18,569**	**18,561**	**18,626**	**18,618**	**-56**	**-56**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	106	106	101	101	5	5
0	**0**	**0**	**106**	**106**	**101**	**101**	**5**	**5**
0	0	0	524	524	524	524	1	1
0	0	0	133	133	133	133	0	0
0	0	0	2,446	2,446	2,443	2,443	3	3
0	**0**	**0**	**3,104**	**3,104**	**3,100**	**3,100**	**4**	**4**
0	0	0	0	0	0	0	0	0
0	0	0	1,605	1,605	1,667	1,667	-62	-62
0	0	0	5,114	5,114	5,099	5,099	15	15
0	0	0	202	202	202	202	0	0
7	0	0	1,937	1,930	1,932	1,925	5	5
0	0	0	579	579	577	577	3	3
0	0	0	1	1	1	1	0	0
7	**0**	**0**	**9,437**	**9,430**	**9,478**	**9,470**	**-40**	**-40**

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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
198	0	0	1,797	1,599	1,821	1,623	-24	-24
0	0	0	744	744	743	743	1	1
198	**0**	**0**	**2,541**	**2,343**	**2,564**	**2,367**	**-23**	**-23**
1,193	0	0	1,964	771	1,995	722	-32	49
4,620	0	0	8,101	3,481	11,103	6,843	-3,002	-3,362
2,709	0	0	3,300	591	3,738	1,350	-438	-759
8,521	**0**	**0**	**13,365**	**4,843**	**16,836**	**8,915**	**-3,472**	**-4,072**
100	0	0	283	183	282	183	0	0
100	**0**	**0**	**283**	**183**	**282**	**183**	**0**	**0**
0	0	0	52	52	52	52	0	0
0	0	0	222	222	222	222	0	0
0	0	0	73	73	132	132	-58	-58
24	0	0	453	429	440	415	13	14
6,204	0	0	8,201	1,997	11,293	5,187	-3,093	-3,190
187	0	0	538	351	502	354	36	-3
717	0	0	1,093	377	967	326	126	51
0	0	0	17	17	31	31	-14	-14
0	0	0	3,042	3,042	3,042	3,042	0	0
1,447	0	0	2,302	855	2,374	856	-72	-1
0	0	0	0	0	0	0	0	0
8,579	**0**	**0**	**15,992**	**7,414**	**19,054**	**10,615**	**-3,062**	**-3,201**
18,732	**0**	**792**	**73,501**	**53,978**	**80,556**	**61,774**	**-7,054**	**-7,796**
18,732	**0**	**792**	**73,501**	**53,978**	**80,556**	**61,774**	**-7,054**	**-7,796**
0	1	0	6	4	6	4	0	0
0	0	0	0	0	0	0	0	0
0	**1**	**0**	**6**	**5**	**6**	**5**	**0**	**0**
0	0	0	58	58	57	57	0	0
0	**0**	**0**	**58**	**58**	**57**	**57**	**0**	**0**
0	0	0	79	79	79	79	0	0
0	0	0	109	109	109	109	0	0
0	**0**	**0**	**187**	**187**	**187**	**187**	**0**	**0**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	0	391	391	391	391	0	0
0	0	0	752	752	750	750	2	2

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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	235	235	234	234	1	1
0	**0**	**0**	**1,378**	**1,378**	**1,375**	**1,375**	**3**	**3**
0	**1**	**0**	**1,629**	**1,627**	**1,626**	**1,624**	**3**	**3**
0	**1**	**0**	**1,629**	**1,627**	**1,626**	**1,624**	**3**	**3**
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	39	39	182	182	-143	-143
0	**0**	**0**	**39**	**39**	**182**	**182**	**-143**	**-143**
0	0	0	10	10	11	9	-1	1
0	**0**	**0**	**10**	**10**	**11**	**9**	**-1**	**1**
0	0	0	0	0	0	0	0	0
0	10	0	242	233	239	230	3	3
0	628	234	861	0	840	0	21	0
0	**637**	**234**	**1,104**	**233**	**1,079**	**230**	**24**	**3**
383	2,135	13,896	23,530	7,115	23,743	7,275	-214	-160
383	**2,135**	**13,896**	**23,530**	**7,115**	**23,743**	**7,275**	**-214**	**-160**
0	0	0	1	1	1	1	0	0
0	3,727	0	4,528	801	4,828	755	-300	46
0	0	0	0	0	0	0	0	0
0	**3,727**	**0**	**4,529**	**802**	**4,829**	**756**	**-300**	**46**
0	15	0	1,033	1,018	1,077	1,064	-44	-46
0	**15**	**0**	**1,033**	**1,018**	**1,077**	**1,064**	**-44**	**-46**
0	353	0	1,519	1,166	1,513	1,172	5	-6
0	**353**	**0**	**1,519**	**1,166**	**1,513**	**1,172**	**5**	**-6**
0	586	0	861	274	868	274	-7	0
0	**586**	**0**	**861**	**274**	**868**	**274**	**-7**	**0**
383	**7,455**	**14,129**	**32,625**	**10,657**	**33,303**	**10,962**	**-679**	**-305**

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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
4,783	1,592	0	6,535	161	8,323	172	-1,788	-11
4,783	**1,592**	**0**	**6,535**	**161**	**8,323**	**172**	**-1,788**	**-11**
5,190	7	0	5,361	164	2,255	63	3,106	101
16,543	2,983	0	19,748	222	24,631	255	-4,884	-33
21,732	**2,990**	**0**	**25,109**	**386**	**26,886**	**318**	**-1,778**	**68**
0	0	0	47	47	39	39	8	8
0	**0**	**0**	**47**	**47**	**39**	**39**	**8**	**8**
84	0	0	84	0	78	0	6	0
84	**0**	**0**	**84**	**0**	**78**	**0**	**6**	**0**
26,599	**4,582**	**0**	**31,775**	**594**	**35,327**	**529**	**-3,552**	**65**
26,982	**12,037**	**14,129**	**64,400**	**11,251**	**68,631**	**11,491**	**-4,231**	**-240**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	0	12	12	0	0	0	12	0
0	**0**	**12**	**12**	**0**	**0**	**0**	**12**	**0**
0	**0**	**12**	**12**	**0**	**0**	**0**	**12**	**0**
0	**0**	**12**	**12**	**0**	**0**	**0**	**12**	**0**
45,965	**14,083**	**15,265**	**169,827**	**94,514**	**180,606**	**102,063**	**-10,780**	**-7,549**
0	0	0	0	0	0	0	0	0
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
0	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
13,193	0	0	25,067	11,874	25,393	25,393	-326	-13,519
13,193	**0**	**0**	**25,067**	**11,874**	**25,393**	**25,393**	**-326**	**-13,519**
13,193	**0**	**0**	**25,067**	**11,874**	**25,393**	**25,393**	**-326**	**-13,519**
13,193	**0**	**0**	**25,067**	**11,874**	**25,393**	**25,393**	**-326**	**-13,519**

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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
13,193	0	0	25,067	11,874	25,393	25,393	-326	-13,519
180,465	105,408	58,595	781,778	437,310	923,914	465,394	-142,136	-28,084

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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.

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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-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS	

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM 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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SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE	
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SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE	

Don't Touch		
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	
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SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE	
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SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE	
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SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	SALES/RESEARCH/ADMINSUM 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	
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SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
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SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE	
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	
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INVSUM AMERICAS	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
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	
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	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	
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SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS	
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PIM PRE-ALLOCATEDSUM AMERICAS	
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	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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 EQUITYSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	PRIVATE EQUITYSUM AMERICAS
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
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
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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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
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	
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 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	
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS	
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS	

Don't Touch		
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS	

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SUM-PRIME SERVICESSUM AMERICAS	FID FUTURESSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCING

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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	GENERALIST PRIME SVCS CORSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	STRUCTURED TRANSACTIONSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	STRUCTURED TRANSACTIONSSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	STRUCTURED TRANSACTIONSSUM AMERICAS
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
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SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
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SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch		
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	

Don't Touch		
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
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SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	CLEARING AND EXECUTIONSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch	
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

Don't Touch		
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE	

Don't Touch		
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICSSUM EUROPE	[redacted]
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	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	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	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Don't Touch	
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	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
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
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
UNASSIGNEDUNASSIGNED	UNASSIGNEDUNASSIGNED
SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA
SUM-EQUITIESSUM ASIA	EQUITY STRATEGIESSUM ASIA
SUM-FIXED INCOMESUM ASIA	SECURITIZED PRODUCTSSUM ASIA
SUM-FIXED INCOMESUM ASIA	REAL ESTATESUM ASIA
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGTSUM AMERICAS
SUM-INVESTMENT MANAGEMENTSUM AMERICAS	IMD CORPORATESUM AMERICAS
PRINCIPAL INVESTINGSUM AMERICAS	DIRECT PRINCIPAL INVESTMENTSSUM AMERICAS
SUM-EQUITIESSUM AMERICAS	VOLATILITY AMERICASSUM AMERICAS
SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA
SUM-NON-CORESUM AMERICAS	CORPORATE INVEST/OTHERSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS-Asset Statement Account Var (Cross System) - 31 Oct 2007

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE
	31-Oct-07		SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07		SUM EUROPE
		31-Oct-07		SUM EUROPE
		31-Oct-07		SUM EUROPE
		31-Oct-07		SUM EUROPE
		31-Oct-07		SUM EUROPE
		31-Oct-07 Customer	GFS-Customer

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 Customer	GFS-Customer	SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE

effective_date	Division	Synthetic Division	Region
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 GLG	GFS-GLG	SUM EUROPE
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
	31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date	Division	Synthetic Division	Region
31-Oct-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

effective_date	Division	Synthetic Division	Region
31-Oct-07	PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM AMERICAS
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM ASIA
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-BANKING DIVISION	GFS-BANKING DIVISION	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
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effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
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		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM ASIA
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM EUROPE
		31-Oct-07 SUM-NON-CORE	GFS-NON-CORE	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM AMERICAS
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

effective_date		Division	Synthetic Division	Region
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-FIXED INCOME	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 SUM-PRIME SERVICES	GFS-EQUITIES	SUM EUROPE
		31-Oct-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		31-Oct-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		31-Oct-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		31-Oct-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		31-Oct-07 UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-FIXED INCOME	GFS-FIXED INCOME	SUM ASIA
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	SUM AMERICAS
		31-Oct-07 PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM AMERICAS
		31-Oct-07 SUM-EQUITIES	GFS-EQUITIES	SUM ASIA
		31-Oct-07 SUM-NON-CORE	GFS-NON-CORE	SUM 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
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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
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
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
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer
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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
0909			Customer	Customer	Customer
0909			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
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
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0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			Customer	Customer	Customer
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER 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
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

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

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
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
			GLG	GLG	GLG
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
0299	LB I GROUP INC.	42736	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
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
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
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
0000	LEHMAN BROTHERS INC.	56159	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS EMERGING MARKETS
0000	LEHMAN BROTHERS INC.	45195	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
0000	LEHMAN BROTHERS INC.	45195	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
00T1	LB COMMERCIAL BANK (LBCB)	56169	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
0045	LEHMAN COMMERCIAL PAPER INC.	56170	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING	GPS LOAN PORTFOLIO
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

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.	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
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
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
			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

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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.	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.	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
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
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
057B	LEHMAN BROTHERS HOLDINGS JAPAN INC	42666	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
070B	MERIT, LLC	42920	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

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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
0C19	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
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
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	21983	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
0929	LCPI LONDON BRANCH	20838	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
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
00U4	LB UK RE HOLDINGS LIMITED	46244	OTHER	OTHER BANKING INDUST EUR	OTHER BANKING INDUST EUR
2346	BANKING MODEL ADJUSTMENTS	45723	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP
2346	BANKING MODEL ADJUSTMENTS	45724	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP
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.	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

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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.	00100	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
0C19	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

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.	42136	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
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
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
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.	51144	LIQUID MARKETS AMERICAS	AMERICAS CASH	ATS PLATFORM
0000	LEHMAN BROTHERS INC.	75391	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75391	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
0000	LEHMAN BROTHERS INC.	75391	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.	27646	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.	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.	75511	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.	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

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.	29963	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.	29964	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.	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.	56215	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56216	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56215	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
0000	LEHMAN BROTHERS INC.	56216	LIQUID MARKETS AMERICAS	AMERICAS CASH	ENERGY
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.	27647	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	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.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27647	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.	27777	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	27644	LIQUID MARKETS AMERICAS	AMERICAS CASH	FINANCIAL INSTITUTIONS
0000	LEHMAN BROTHERS INC.	75451	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
0000	LEHMAN BROTHERS INC.	75451	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.	27778	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.	27778	LIQUID MARKETS AMERICAS	AMERICAS CASH	HEALTHCARE
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

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.	25309	LIQUID MARKETS AMERICAS	AMERICAS CASH	OTHER
	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.	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.	75291	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75291	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY
0000	LEHMAN BROTHERS INC.	75291	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.	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.	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.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27643	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
0000	LEHMAN BROTHERS INC.	27649	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOM/MEDIA
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

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.	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

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

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

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.	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.	51326	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
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

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LBEX-DOCID 2705943

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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
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.	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
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

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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.	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.	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
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
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

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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.	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
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
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
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
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
0187	LB COMMERCIAL CORP. ASIA LIMITED	26321	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0183	LB INTERNATIONAL (EUROPE)	24225	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0000	LEHMAN BROTHERS INC.	24218	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES 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)	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
0187	LB COMMERCIAL CORP. ASIA LIMITED	76705	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
0370	LB ASIA CAPITAL COMPANY	27807	ASIA EXECUTION SERVICES	ASIA CASH	ASIAN CASH SALES JAPAN
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
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	42964	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
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	27463	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.	27989	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.	27989	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
0000	LEHMAN BROTHERS INC.	23138	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
0083	LEHMAN BROTHERS JAPAN INC.	27989	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)	29598	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
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
0187	LB COMMERCIAL CORP. ASIA LIMITED	42057	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
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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	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)	29761	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J
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)	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
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
0183	LB INTERNATIONAL (EUROPE)	25050	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-ASIA

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
031B	CAPITAL GROWTH INVESTMENTS LTD.	21730	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
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
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
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
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

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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.	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
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
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	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
0061	LEHMAN BROTHERS FINANCE S.A.	24244	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
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

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)	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
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
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
0911	LB HOLDINGS INC - UK BRANCH	25756	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE-EUROPE
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)	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)	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)	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)	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)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
0183	LB INTERNATIONAL (EUROPE)	47622	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)	47622	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT

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)	47622	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)	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)	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
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
0000	LEHMAN BROTHERS INC.	23070	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

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)	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
0000	LEHMAN BROTHERS INC.	23070	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
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)	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)	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)	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
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

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)	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)	25939	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH TDH
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
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)	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
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

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)	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)	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)	51409	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
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
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)	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
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

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
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)	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)	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)	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
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

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)	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)	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)	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)	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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
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)	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
0183	LB INTERNATIONAL (EUROPE)	42705	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	42681	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
0183	LB INTERNATIONAL (EUROPE)	47471	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)	46199	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

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
			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
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
0059	LB SPECIAL FINANCING INC.	47486	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
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
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
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.	47944	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION
0183	LB INTERNATIONAL (EUROPE)	46949	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION

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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.	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
0183	LB INTERNATIONAL (EUROPE)	42977	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE
0183	LB INTERNATIONAL (EUROPE)	56194	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	42975	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE
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
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
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)	47982	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

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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.	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
0059	LB SPECIAL FINANCING INC.	47465	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS
0059	LB SPECIAL FINANCING INC.	48836	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
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)	48623	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)	49404	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS

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LEHMAN BROTHERS HOLDINGS INC.

DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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)	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
			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.	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
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
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.	51294	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

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.	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
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO ABS US
0059	LB SPECIAL FINANCING INC.	48087	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
0183	LB INTERNATIONAL (EUROPE)	22413	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	29171	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0045	LEHMAN COMMERCIAL PAPER INC.	48097	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	25013	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY 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
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	23526	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0000	LEHMAN BROTHERS INC.	49525	CDO	CDO AMERICAS	CDO CLO PRIMARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0059	LB SPECIAL FINANCING INC.	22415	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY US
0183	LB INTERNATIONAL (EUROPE)	22273	CDO	CDO AMERICAS	CDO CLO SECONDARY 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
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO LIQUID ARB US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO LIQUID ARB US
0183	LB INTERNATIONAL (EUROPE)	29449	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0000	LEHMAN BROTHERS INC.	29450	CDO	CDO AMERICAS	CDO LIQUID ARB US
0059	LB SPECIAL FINANCING INC.	22417	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0183	LB INTERNATIONAL (EUROPE)	26965	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US
0000	LEHMAN BROTHERS INC.	26474	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS 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 CORPORATE
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
0C19	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

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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.	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
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
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
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
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.	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
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

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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.	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
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.	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.	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
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

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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.	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
0370	LB ASIA CAPITAL COMPANY	26276	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES 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.	27318	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0059	LB SPECIAL FINANCING INC.	27241	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.	27318	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
0000	LEHMAN BROTHERS INC.	23741	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
0000	LEHMAN BROTHERS INC.	22283	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.	27909	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
0000	LEHMAN BROTHERS INC.	77471	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
0059	LB SPECIAL FINANCING INC.	26127	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.	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.	29069	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS

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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.	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
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
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
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.	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.	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
0143	LB OFFSHORE PARTNERS LTD.	41742	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

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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.	47505	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
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.	23693	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	23693	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	25173	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	23693	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US
0000	LEHMAN BROTHERS INC.	26450	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND 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
0059	LB SPECIAL FINANCING INC.	43454	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.	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

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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.	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
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.	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.	25583	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
0045	LEHMAN COMMERCIAL PAPER INC.	40181	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.	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
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

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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.	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.	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.	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.	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.	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.	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
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
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

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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.	23514	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US

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
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
0C24	LEHMAN BROTHERS DO BRASIL	56175	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
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)	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
0183	LB INTERNATIONAL (EUROPE)	24017	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS

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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)	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
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
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.	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.	72331	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
0000	LEHMAN BROTHERS INC.	23649	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND 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.	24994	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

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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.	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
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
0059	LB SPECIAL FINANCING INC.	42171	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

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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
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
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.	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
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
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
0099	LEHMAN BROTHERS HOLDINGS INC.	23171	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.	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.	25678	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

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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)	41162	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.	29920	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.	20331	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
	FIDEICOMISO FINANCIERO BH2	42654	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

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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.	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
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.	27928	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
0000	LEHMAN BROTHERS INC.	24308	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.	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.	25560	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
0000	LEHMAN BROTHERS INC.	25560	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
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

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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.	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
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.	00111	MUNICIPALS	MUNICIPAL BONDS	SHORT TERM
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
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
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

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
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
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
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

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.	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
0045	LEHMAN COMMERCIAL PAPER INC.	28792	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
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
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
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
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

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
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
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

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
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
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
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
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.	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.	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.	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

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.	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.	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
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.	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

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.	24701	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
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.	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

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.	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
0179	STRUCTURED ASSET SECURITIES CORP.	24833	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.	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
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
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.	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.	24370	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

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.	24564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
0C91	GT INVESTMENT COMPANY I, LLC	56201	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
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
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
0179	STRUCTURED ASSET SECURITIES CORP.	24554	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
0178	LB PASS-THROUGH SECURITIES INC.	26429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS

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
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
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
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
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
0000	LEHMAN BROTHERS INC.	75303	CDO	CDO - ASIA	CDO HOUSE ASIA
0183	LB INTERNATIONAL (EUROPE)	29443	CDO	CDO - ASIA	CDO HOUSE ASIA
0187	LB COMMERCIAL CORP. ASIA LIMITED	43155	CDO	CDO - ASIA	CDO HOUSE 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

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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.	22670	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
0059	LB SPECIAL FINANCING INC.	22670	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
033D	LB FINANCE ASIA PTE. LTD	42730	FOREIGN EXCHANGE	FX ASIA	FX BOND ASIA
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
091C	LBIE SEOUL SECURITIES BRANCH	41079	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
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
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
0059	LB SPECIAL FINANCING INC.	26786	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
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
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
0000	LEHMAN BROTHERS INC.	43331	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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)	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
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
054C	LEIHUA ASSET MGT CORP LIMITED	20812	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0240	FALCON HOLDINGS II INC.	27168	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0337	THAI DEVELOPMENT FUND	28137	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
064A	HY INVESTMENTS (IRELAND) LIMITED	29689	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0183	LB INTERNATIONAL (EUROPE)	29299	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0183	LB INTERNATIONAL (EUROPE)	29300	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
032B	GRA FINANCE CORPORATION LTD	41691	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29312	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0C13	LB INDIA HLDGS MAURITIUS II LTD	50132	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0045	LEHMAN COMMERCIAL PAPER INC.	27579	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29315	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	43849	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	40489	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29319	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25724	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
045A	LEHMAN BROTHERS OPPORTUNITY LTD	25725	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
01G6	LB NETHERLANDS HORIZON BV	48212	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	25096	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
068A	LB HY OPPORT KOREA INC	29463	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
081A	LB GUAM OPPORTUNITY LLC	25381	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29316	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	25773	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29317	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	29314	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
0187	LB COMMERCIAL CORP. ASIA LIMITED	46074	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
043A	LBC YK	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
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
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
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
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
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
027D	LB RE AUSTRALIA COMMERCIAL PTY LTD	41784	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE AUSTRALIA
042D	LB HYDERABAD INVESTMENTS I LLC	56198	REAL ESTATE	REAL ESTATE-ASIA	REAL ESTATE INDIA
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
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
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
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
022D	HERCULES KK	49044	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
014A	THAILAND OPPORTUNITY FUND	27852	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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)	27926	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 CLO CASH-SYN HYBRID EUR
0059	LB SPECIAL FINANCING INC.	20902	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0920	LB BANKHAUS LONDON BRANCH	40218	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0929	LCPI LONDON BRANCH	21959	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
0183	LB INTERNATIONAL (EUROPE)	40277	CDO	CDO - EUROPE	CDO CLO SECONDARY 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
0920	LB BANKHAUS LONDON BRANCH	48494	CDO	CDO - EUROPE	CDO STRUCTURED PRODUCTS EUR
0183	LB INTERNATIONAL (EUROPE)	49818	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
0000	LEHMAN BROTHERS INC.	52023	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
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
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)	45591	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)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
0183	LB INTERNATIONAL (EUROPE)	22277	FOREIGN EXCHANGE	FX EEMEA	EMG LM 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)	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
0183	LB INTERNATIONAL (EUROPE)	24293	FOREIGN EXCHANGE	FX EUROPE	FX-OPTIONS EUROPE
0059	LB SPECIAL FINANCING INC.	20190	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
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.	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
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.	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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)	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
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.	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)	40395	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

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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.	26285	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)	40391	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
0059	LB SPECIAL FINANCING INC.	26285	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
0183	LB INTERNATIONAL (EUROPE)	26964	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
0183	LB INTERNATIONAL (EUROPE)	40325	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS
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.	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		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)	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
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)	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
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)	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)	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
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
0045	LEHMAN COMMERCIAL PAPER INC.	22431	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

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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	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
0000	LEHMAN BROTHERS INC.	45471	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
0183	LB INTERNATIONAL (EUROPE)	25702	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
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
00X9	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
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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	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
00U4	LB UK RE HOLDINGS LIMITED	48691	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
0929	LCPI LONDON BRANCH	56173	REAL ESTATE	REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE
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
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
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
0183	LB INTERNATIONAL (EUROPE)	26648	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
01H4	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
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
00U4	LB UK RE HOLDINGS LIMITED	49594	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
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
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	42941	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.	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
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
0000	LEHMAN BROTHERS INC.	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.	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.	00399	PIM PRE-ALLOCATED	DOMESTIC	PIM ATLANTA
0000	LEHMAN BROTHERS INC.	00358	PIM PRE-ALLOCATED	DOMESTIC	PIM BOSTON
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.	00358	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.	00337	PIM PRE-ALLOCATED	DOMESTIC	PIM LOS ANGELES
0000	LEHMAN BROTHERS INC.	00094	PIM PRE-ALLOCATED	DOMESTIC	PIM NASHVILLE
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.	00525	PIM PRE-ALLOCATED	DOMESTIC	PIM SAN FRANCISCO
0000	LEHMAN BROTHERS INC.	00737	PIM PRE-ALLOCATED	LATIN AMERICA	PIM BUENOS AIRES
0000	LEHMAN BROTHERS INC.	00733	PIM PRE-ALLOCATED	LATIN AMERICA	PIM MIAMI
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
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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
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
0143	LB OFFSHORE PARTNERS LTD.	56205	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
0045	LEHMAN COMMERCIAL PAPER INC.	56214	PRIVATE EQUITY	CREDIT RELATED AMERICAS	LOAN OPPORTUNITY FUND AMERICAS
0000	LEHMAN BROTHERS INC.	26806	PRIVATE EQUITY	MERCH BNK AMERICA	MB ADMIN AMERICAS
0000	LEHMAN BROTHERS INC.	27582	PRIVATE EQUITY	PRIVATE FUNDS MARKETING AM	SALES & MARKETING AMERICA
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
0143	LB OFFSHORE PARTNERS LTD.	56047	PRIVATE EQUITY	CREDIT RELATED ASIA	GLOBAL MEZZANINE ASIA
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
0000	LEHMAN BROTHERS INC.	00158	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)	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
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

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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.	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
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
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
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
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.	28751	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
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

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
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

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
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
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
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

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
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
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
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

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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.	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
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
0083	LEHMAN BROTHERS JAPAN INC.	40577	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES

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.	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
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
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

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)	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
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
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
0187	LB COMMERCIAL CORP. ASIA LIMITED	70066	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)	40900	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

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)	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
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
0B79	LB INDIA HOLDINGS CAYMAN II LTD.	46520	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	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)	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
0187	LB COMMERCIAL CORP. ASIA LIMITED	42734	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

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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	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	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	49948	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
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	35001	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
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

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)	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)	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
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			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
0183			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			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE

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

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

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

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

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

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

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

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

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

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

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

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

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

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
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
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			EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
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		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
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
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 SYNTHETICS	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)	27754	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

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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)	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)	27755	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)	27754	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
0059	LB SPECIAL FINANCING INC.	27364	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27745	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.	27743	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE
0061	LEHMAN BROTHERS FINANCE S.A.	27745	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.	27472	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
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
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

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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

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)	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

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DBS Entity	DBS Entity Name	Cost Centre	BPM Level 0	BPM Level 1	BPM Level 2
0183		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)	27628	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
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)	22544	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR	FINANCIAL ENG.-EUROPE
00M6	BALLYBUNION INVESTMENT LIMITED	20172	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
00F7	LBHK FUNDING (CAYMAN) NO.4	20175	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
00L8	THE BALLYBUNION PARTNERSHIP	20174	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
01M4	GAINSBOROUGH INVESTMENTS BV	48816	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
00I7	BAMBURGH INVESTMENTS (UK) LIMITED	48813	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
		UNASS	UNASSIGNED	UNASSIGNED	UNASSIGNED
0099	LEHMAN BROTHERS HOLDINGS INC.	52033	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
0183	LB INTERNATIONAL (EUROPE)	27192	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
022D	HERCULES KK	49044	SECURITIZED PRODUCTS	SP ASIA-TRADING	ABS-NEW ISSUE-ASIA
073A	NEW CENTURY FINANCE LTD.	29694	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
0B35	NEUBERGER BERMAN INC NBINC	44298	NEUBERGER BERMAN PRIV ASST MGT	PAM AMERICAS	PAM CORPORATE
0099	LEHMAN BROTHERS HOLDINGS INC.	71338	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
0299	LB I GROUP INC.	42736	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
0061	LEHMAN BROTHERS FINANCE S.A.	51404	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
0061	LEHMAN BROTHERS FINANCE S.A.	24259	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
0000	LEHMAN BROTHERS INC.	77711	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST

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Source System	Account	Account Name	Trader Name
ITS	010104842	NORDBANKEN AB (PUBL)	
ITS	012431540	UBS LIMITED A/C MAIN	
ITS	042516344	BLUEBAY ASSET MGMT LTD A/C HYLGT	
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	010102325	BANCA CABOTO SPA	
ITS	010102341	BBVA BOLSA SV SA	
ITS	010104552	INVESTEC LIMITED	
ITS	010104826	REPUBLIC NATIONAL BANK OF NY GUERNSEY LTD ATTN J L	
ITS	010105153	NORDNET AB (SAX)	
ITS	010105203	NCO DEALER - SOCIEDADE FINANCEIRA DE CORRETAGEM SA	
ITS	010106102	AHORRO CORPORACION FINANCIERA SA SVYB ATTN ALBERTO	
ITS	010106144	VERMEULEN RAEMDONCK SA	
ITS	010106466	GFI SECURITIES LIMITED	
ITS	010107399	BUY-IN ACCOUNT	
ITS	010108124	CITIGROUP GLOBAL MARKETS LTD /C SALOMON BROS BROKE	
ITS	010108454	RENAISSANCE CAPITAL LTD	
ITS	010109015	NORDEA BANK DANMARK A/S	
ITS	010109098	WOOD & COMPANY	
ITS	010109833	BLOOMBERG TRADEBOOK EUROPE LTDRE G TRADE SERVICES	
ITS	010111391	TRADITION SECURITIES & FUTURESSA	
ITS	010112308	CURVALUE III BV	
ITS	010112878	INTERDIN BOLSA	
ITS	010113462	M&B CAPITAL ADVISERS SV	
ITS	010200269	BARCLAYS CAPITAL SECURITIES LTD	
ITS	010201408	UBS AG (LONDON BRANCH)	
ITS	011051208	JAZZ GROUP INVESTMENTS	
ITS	011051570	MOHAWK INVESTMENTS INC	
ITS	011051992	QATAR INSURANCE COMPANY	
ITS	011052818	FIRST OVERSEAS BANK LTD	
ITS	011101854	ICAP SECURITIES LIMITED	
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	012141917	BERMUDA TRUST (FAR EAST) LTD A/C ASIAN SMALLER COM	
ITS	012142329	BT ASSET MGMT LTD A/C PENDAL NOMS LTD (PENDAL BAL)	
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	012170759	BANQUE DE LUXEMBOURG SA	
ITS	012199485	BLACKROCK INC A/C SANLAM INTL ATTN INDEPENDANT CON	

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Source System	Account	Account Name	Trader Name
ITS	012204947	RAYMOND JAMES & ASSOCIATES A/C B	
ITS	012205282	MORGAN STANLEY INV MGMT LTD A/C 176 (SOFT DOLLAR A	
ITS	012208591	HIGHBRIDGE CAPITAL MGMT LLC A/C HIGHBRIDGE CAPITAL	
ITS	012218509	KEPLER EQUITIES	
ITS	012223541	ING BELGIUM SA/NV A/C BBL (L) INVEST EUROPEAN BANK	
ITS	012228540	AVTOBANK MOSCOW	
ITS	012235693	SEB INVESTMENT MANAGEMENT A/C GAMLA LIVSFORSAKRING	
ITS	012242228	ATLANTIC CAPITAL MGMT PARTNERSA/C NICHOLAS FUND NV	
ITS	012248845	AKTIA SAVINGS BANK PLC	
ITS	012254678	PANAGORA ASSET MGMT A/C BOO9 602945 TECOMARA	
ITS	012254934	PANAGORA ASSET MANAGEMENT A/C COSMO ACTIVE EQUITIE	
ITS	012257143	OZ MGMT LLC AGENT OF OZ MASTERFD LTD A/C GOLDMAN S	
ITS	012274304	THREADNEEDLE ASSET MGMT LTD A/C MONTHLY EXTRA INCO	
ITS	012282273	LLOYDS TSB INVESTMENTS LIMITED A/C APINT - ABBEY P	
ITS	012287777	BANESTO BOLSA SA A/C IBCO - BSN BB13187 EUROCLEAR	
ITS	012289773	ABU DHABI INVESTMENT AUTHORITYA/C EUROPE EMG FUND	
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	012323036	FINANCIAL ADMIN SERVICES LTD A/C FRANK RUSSEL FUND	
ITS	012324422	DRESDNER BANK A/C DRESDNER BANK PROP (BONDS)	
ITS	012337804	ROBECO INSTITUTION ASSETMGMT BV A/C VAUBAN 2 ACTIO	
ITS	012338539	FIDELITY PENSIONS MGMT LTD A/C HYDRO ONE EUROPE GR	
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	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	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	012429635	UBS O'CONNOR LTD A/C UBSOC-FBCO	
ITS	012439089	JPMORGAN AM (UK) LTD A/C 535522	
ITS	012447298	AK JENSEN LTD A/C TITULO CLIENT	
ITS	012448346	EDEN GROUP PLC	
ITS	012449955	STANDARD LIFE INVS LTD A/C SICAV EUROZONE EQUITY F	
ITS	012450409	AK JENSEN LTD A/C RB_2	
ITS	012454724	EASYBROKER INTL LTD A/C LEHMANHV	
ITS	012458808	GULF INTL BK (UK) LTD A/C MAIN	

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Source System	Account	Account Name	Trader Name
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	012482295	AK JENSEN LTD A/C VZHODNA EVROPA	
ITS	012487724	BUTTERFIELD TRUST AS CUSTODIAN TO DELMORE GLOBAL I	
ITS	012563227	OAKTREE CAP MGMT, LLC A/C FN Z-HV 1-FONDS WANDELAN	
ITS	013100474	PERSHING SECURITIES LTD	
ITS	013100482	DEUTSCHE BANK AG	
ITS	013102033	ICAP SECURITIES LIMITED	
ITS	013102629	DRESDNER KLEINWORT WASSERSTEINSECURITIES LTD	
ITS	013102975	INSTINET EUROPE LIMITED	
ITS	013105515	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	019226745	AXA INV MANAGERS PARIS A/C P232	
ITS	019232644	ADI - ALTERNATIVE INV A/C KALLISTA CREDIT ARB MAST	
ITS	021008347	GARTMORE INVESTMENT LTD A/C CAPITAL STRATEGY FUND	
ITS	021020102	ABN AMRO BANK NV AMSTERDAM A/C ABHENK HENKEL	
ITS	021030606	STICHTING PENSIOENFONDS ABP A/C 3281 FS VERZ EQUIT	
ITS	021055918	ABF CAPITAL MANAGEMENT A/C LA SICAV EURO SOCIETALE	
ITS	021060462	HENDERSON ADMINISTRATION LTD A/C AUSTRALIA INTL IN	
ITS	021064670	FINANCIAL ADMIN SERVICES LTD A/C FICL INTL PORT EQ	
ITS	021078886	GUDME RAASCHOU BANKAKTIESELSKAB A/C SOCIETE GENERA	
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	022000442	CONFIDENTIAL ACCOUNT 022-00044	
ITS	022000582	CONFIDENTIAL ACCOUNT 022-00058	
ITS	022002265	CONFIDENTIAL ACCOUNT 022-00226	
ITS	022101752	GOLDEN FUN MANAGEMENT LTD A/C GOLDEN SHARE INVESTM	
ITS	022104186	GLOBAL CAPITAL INVESTORS (II) LP	
ITS	022105480	ELVIRA TESCHNER	
ITS	022106330	HAMISH MCARTHUR	
ITS	022107239	MR KLAUS TSCHIRA	
ITS	022107544	MR NILS WILSON	
ITS	022107585	MS MIRIAM TERESA THOMAS	
ITS	022107650	MR JAN STRIESOW	
ITS	022108195	DEHLSEN ASSOCIATES, LLC	
ITS	022108237	STUART JACKSON	
ITS	022108435	CONCORD EQUITY	
ITS	022200745	NOVA LJUBLJANSKA BANKA	
ITS	022203350	ASHCOURT ASSET MGMT (GUERNSEY) LTD ZENITH INTERNAT	
ITS	022212989	DEXIA FUND SERVICES A/C DEXIA FUND SERVICES REF WA	
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	022400113	FCCP A/C PITUFO LIMITED	
ITS	022400139	FCCP A/C OLGA MOSALEVA	

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Source System	Account	Account Name	Trader Name
ITS	023200264	EURIZON CAPITAL SGR SPA	
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	024013690	BASF AG	
ITS	024013773	CAPITA TRUSTEES LIMITED	
ITS	025029265	25 SUSPENSE 311 DEEPHAVEN RISK ARBITRAGE TRADING L	
ITS	025040098	25 SUSPENSE 12 WALTER CAPITAL (BLOCK AWAITING ALLO	
ITS	025069295	DKR MANAN	
ITS	025085770	25 SUSPENSE AUSTRIA NETTNG C/P	
ITS	025087156	25 SUSPENSE SWX NETTING	
ITS	030001564	CREDIT SUISSE (ZURICH)	
ITS	030004741	BROWN BROS HARRIMAN (LUX)SA A/C LUX CS WINTHEUR FD	
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	030660989	SWISSCANTO AM A/C SWISSCANTO LUX FUNDS REF PF FD G	
ITS	031084098	LBIE BONDS HELD FOR TURKEY TAXTRADING IKTISAT BANK	
ITS	031101702	BANCA INTERMOBILIARE DI INVESTIMENTI E GESTIONI SP	
ITS	033226390	BNP PARIBAS FFT NETTING ACCOUNT (INTERNAL USE ONLY	
ITS	033226622	XETRA NON-CCP NETTED SETTLEMENT (INTERNAL USE ONLY	
ITS	035600014	EURONEXT PARIS (MONEP)	
ITS	042003525	DEKABANK DEUTSCHE GIROZENTRALE	
ITS	042007492	SOCIETE GENERALE (LONDON BRANCH)	
ITS	042040584	JOTUN FINANCE ** COMPLIANCE FROZE 08APR91 **	
ITS	042059386	EGEAN FINANCIERA CORP MONROVIAHALKIDON SHIPPING CO	
ITS	042082107	DRESDNER BANK AG	
ITS	042090605	BANK OF NEW YORK	
ITS	042102574	NORTHERN TRUST CO AVFC	
ITS	042108183	NORTHERN TRUST CO AVFC	
ITS	042111963	BANK HAPOALIM BM	
ITS	042124016	BGC FINANCIAL INC (EMG)	
ITS	042125245	CITIBANK NA	
ITS	042125955	TUDOR CAPITAL (UK) LP A/C TUDOR PROPRIETARY TRADIN	
ITS	042132035	BOSTON SAFE DEPOSIT & TRUST CO	
ITS	042145573	BAREP	
ITS	042146118	ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN AG REF	
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	042175109	BEAR STEARNS INTERNATIONAL LTD	
ITS	042176784	ULUSAL BANK TAS	
ITS	042185579	WESTDEUTSCHE LANDESBANK GIROZENTRALE LONDON BRANCH	
ITS	042192088	LAZARD ASSET MGMT A/C 9658 SOUTHERN COMPANY STRATE	
ITS	042195800	JP MORGAN CHASE BANK (AS AGENT)	
ITS	042312512	STATE STREET BANK AND TRUST A/C STATE ST II LONDON	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042335562	CITIBANK NA A/C SCOTTISH EQUITABLE (MANAGED LIFE)	
ITS	042346593	OLIVERTON HOLDINGS LTD	
ITS	042361873	EUROPEAN CREDIT MGMT LTD EUROPEAN CREDIT (LUX) S.A	
ITS	042364869	CENTAURUS CAPITAL LTD A/C CENTAURUS ALPHA MASTER F	
ITS	042377291	THREADNEEDLE ASSET MGMT LTD A/C TIF UK CORPORATE B	
ITS	042381434	ASHMORE INVESTMENT MGMT LTD A/C EMERGING MARKET LI	
ITS	042388413	HENDERSON ADMINISTRATION LTD A/C NORTLQ NORTHERN T	
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	042412668	AXA INVESTMENT MANAGERS UK LTDA/C SLASNPF SUN LIFE	
ITS	042414292	DWS INVESTMENT GMBH A/C 29/001 CHASE CDO EUROSTAR	
ITS	042418202	SHELL PETROLEUM CO LTD	
ITS	042421255	LANDESBANK BADEN WURTTEMBERG A/C LBW TRIPARTY SET	
ITS	042433243	ADI - ALTERNATIVE INV A/C KALLISTA HIGH YIELD MAST	
ITS	042433599	HENDERSON GLOBAL INVESTORS LTD A/C HENDERSON GLOBA	
ITS	042437889	FISCHER FRANCIS TREES & WATTS A/C DTA	
ITS	042438291	PIMCO A/C INTERNATIONAL 2428	
ITS	042439307	CQS MANAGEMENT LTD A/C CQS CAPITAL STRUCTURE ARB M	
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	042453431	JPMORGAN AM (UK) LTD A/C 536789	
ITS	042455550	OAKTREE CAPITAL MANAGEMENT LTD REF EUROPEAN HY CRE	
ITS	042455600	LOMBARD ODIER DH & CIE	
ITS	042461384	FORTRESS INVESTMENT GROUP REF MORGAN STANLEY	
ITS	042464313	PUTNAM ADVISORY COMPANY A/C 45C	
ITS	042469536	MELLON BANK NA	
ITS	042475004	PICUS CAPITAL MANAGEMENT A/C PICUS VENATOR MASTER	
ITS	042475996	PUTNAM ADVISORY COMPANY A/C 40U	
ITS	042476697	MIGNON GENEVA SA A/C ALPSTAR EQUITY SPV1 LTD	
ITS	042483180	EUROPEAN CREDIT MGMT LTD A/C DEC	
ITS	042486977	PUTNAM ADVISORY COMPANY A/C 4NS	
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	042489542	M&G INV MGMT LTD A/C PRUDENTIAL ASS CO LTD (95714)	
ITS	042489799	BLUECREST CAP MGMT LTD A/C ROTH	
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	042512657	OCEAN CAPITAL ASSOCIATES A/C OCEAN CAPITAL PARTNER	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042515460	CITIBANK NA A/C CONNING	
ITS	042518183	OAKTREE CAP MGMT LTD A/C 8646032	
ITS	042518191	OAKTREE CAP MGMT LTD A/C 8646042	
ITS	042521948	POLYGON INVESTMENT PARTNER A/C TETRAGON CI MASTER	
ITS	042523274	BLUEBAY ASSET MGMT LTD A/C HY01	
ITS	042553032	BGI A/C FIGADUB	
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.	
ITS	042560680	PUTNAM ADVISORY COMPANY A/C 7PQ	
ITS	042560839	OAKTREE CAP MGMT LTD A/C 8644062	
ITS	042562389	CQS (UK) LLP RE DIRECTIONAL OPPORTUNITIES MASTER	
ITS	042565457	MORGAN STANLEY/TIKEHAU GIVE-UP	
ITS	042566240	BEAR STEARNS ASSET MGNT A/C STRUCUTRED RISK PARTNE	
ITS	042569376	KENILWORTH INVEST 1 LTD	
ITS	042571547	CELF INVESTMNT ADVISOR LTD A/C CELF LOW LEVERED PA	
ITS	042578989	BLUEBAY STRUCTURED HIGH YIELD BOND SUB TRUST PANAC	
ITS	042582460	BLUEBAY ASSET MNGNT PLC A/C HYEF	
ITS	042999516	ICCREA BANCA SPA REF PROPRIETARY	
ITS	053002283	DAVINGTON CO LTD	
ITS	053009700	INDUSTRIAL BANK CO.LTD	
ITS	053010641	PCCW-HKT LIMITED	
ITS	053015533	CITIC SECURITIES CO LTD	
ITS	053017620	BLACK RIVER ASSET MGMT A/C BLACK RIVER COMTY SELET	
ITS	053018198	MARSHAL ADVISORS (BVI) LTD A/C EUGENIA III INV HLD	
ITS	054003785	HSH NORDBANK AG	
ITS	054004296	UNIVERSAL INVESTMENT GMBH A/C MAIN II EUROSTOXX BR	
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	054024237	UNIVERSAL INVESTMENT GMBH A/C MAIN IV EUROPA GTI 1	
ITS	054360276	PIONEER INVESTMENTS AUSTRIA A/C MAIN JERABEK	
ITS	054362850	BANK GUTMANN AG A/C KAG	
ITS	054413372	ALLIANZ GLOBAL INVESTORS KAG A/C PT MASTER 21 5520	
ITS	054426820	ALLIANZ GLOBAL INVESTORS KAG A/C 559879 FONDS ZUKU	
ITS	054428255	ALLIANZ GLOBAL INVESTORS KAG A/C DREPEN EBTR 55137	
ITS	055040497	JAPAN TRUSTEE SERVICES BANK -M #10511-2001 CHUO MI	
ITS	055040679	JAPAN TRUSTEE SERVICES BANK -M 10505-2001 CHUO MIT	
ITS	055041305	FORSYTH BARR	
ITS	055047831	JAPAN TRUSTEE SERVICES BK -M #10516-2001 CHUO MITS	
ITS	055051874	JICHODO CO., LTD	
ITS	057000002	MR KAMAL SHOUKRY	
ITS	060010535	BANCA POPOLARE DI VICENZA SCRL	
ITS	060017126	SAN PAOLO BANK SA 2 ACTING ON BEHALF OF SANPAOLOIN	
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)	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	060117637	CONSULTINVEST AM SPA A/C CONSULTINVEST BILANCIATO	
ITS	060146347	BNL GESTIONI SGR SPA OBO BNL GLOBAL FUND PLC A/C B	
ITS	063020242	BNP PARIBAS ASSET MGMT A/C BEEP	
ITS	064002843	ARMONIA INVESTMENT CORP	
ITS	096100052	CORPACT/ STK LN PAYABLES	
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	010100469	SKANDINAVISKA ENSKILDA BANKEN AB (PUBL)	
ITS	010100501	BGC INTERNATIONAL	
ITS	010101848	EPTASIM	
ITS	010102325	BANCA CABOTO SPA	
ITS	010102341	BBVA BOLSA SV SA	
ITS	010102515	BANCO COMERCIAL PORTUGUES	
ITS	010103471	ABN AMRO EQUITIES (UK) LTD	
ITS	010104032	SMITH BARNEY SHEARSON INC	
ITS	010104255	CARR SHEPPARDS CROSTHWAITE LTD	
ITS	010104420	TULLETT & TOKYO LIBERTY (SECS)LTD	
ITS	010104446	EFG EUROBANK SECURITIES S.A	
ITS	010104552	INVESTEC LIMITED	
ITS	010104826	REPUBLIC NATIONAL BANK OF NY GUERNSEY LTD ATTN J L	
ITS	010104842	NORDBANKEN AB (PUBL)	
ITS	010105153	NORDNET AB (SAX)	
ITS	010105203	NCO DEALER - SOCIEDADE FINANCEIRA DE CORRETAGEM SA	
ITS	010105294	ISRAEL BROKERAGE & INVESTMENTS /IBI LIMITED	
ITS	010105997	PARETO SECURITIES ASA	
ITS	010106102	AHORRO CORPORACION FINANCIERA SA SVYB ATTN ALBERTO	
ITS	010106144	VERMEULEN RAEMDONCK SA	
ITS	010106318	SOCIETE GENERAL ATTN FABIAN CONDOU	
ITS	010106466	GFI SECURITIES LIMITED	
ITS	010106557	BANCO INVERSION S A	
ITS	010106847	WOLFGANG STEUBING AG	
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	010107662	PEREGRINE EQUITIES (PTY) LTD	
ITS	010107704	HVB BANK CZECH REPUBLIC A.S.	
ITS	010108124	CITIGROUP GLOBAL MARKETS LTD /C SALOMON BROS BROKE	
ITS	010108306	EFG EUROBANK SECURITIES SA A/C MAIN	
ITS	010108454	RENAISSANCE CAPITAL LTD	
ITS	010108553	E*TRADE DANMARK BORSMAEGLERSKAB A/C (SAX)	
ITS	010108629	WEXFORD CLEARING SERVICES CORP INC	
ITS	010108702	P&K SECURITIES AEPEY	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	010108868	ING BANK NV	
ITS	010109015	NORDEA BANK DANMARK A/S	
ITS	010109098	WOOD & COMPANY	
ITS	010109833	BLOOMBERG TRADEBOOK EUROPE LTDRE G TRADE SERVICES	
ITS	010109957	COMMERZBANK AG (LONDON BRANCH)	
ITS	010111110	BANCOVAL SA	
ITS	010111359	ESPIRITO SANTO BM-BENITO Y MONJARDIN S.A S.V	
ITS	010111383	CALYON FINANCIAL SNC	
ITS	010111391	TRADITION SECURITIES & FUTURESSA	
ITS	010111482	BAYERISCHE HYPO-UND VEREINSBANK (HYPOVEREINSBANK)	
ITS	010111672	ALFRED BERG FONDKOMMISSION AB	
ITS	010112100	ENSKILDA SECURITIES AB	
ITS	010112308	CURVALUE III BV	
ITS	010112878	INTERDIN BOLSA	
ITS	010113462	M&B CAPITAL ADVISERS SV	
ITS	010113926	BANCO SANTANDER CENT HISP	
ITS	010114288	AHORRA CORP FINANCIERIA SV REF NETTING	
ITS	010200269	BARCLAYS CAPITAL SECURITIES LTD	
ITS	010201408	UBS AG (LONDON BRANCH)	
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	011052818	FIRST OVERSEAS BANK LTD	
ITS	011053055	DEHRING BUNTING & GOLDING	
ITS	011053337	BLUE DRAGON MGMT A/C BLUE DRAG	
ITS	011101037	BANESTO BOLSA SA SUB PLAZA PABLO RUIZ PICASSO S/N	
ITS	011101284	CENTRAL HISPANO DE BOLSA	
ITS	011101854	ICAP SECURITIES LIMITED	
ITS	011102050	NOMURA INTERNATIONAL PLC	
ITS	011102233	LABOUCHERE SECURITIES NV	
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	012141909	BERMUDA TRUST (FAR EAST) LTD A/C ANTENNA FUND LTD	
ITS	012141917	BERMUDA TRUST (FAR EAST) LTD A/C ASIAN SMALLER COM	
ITS	012142329	BT ASSET MGMT LTD A/C PENDAL NOMS LTD (PENDAL BAL)	
ITS	012157459	CS FIRST BOSTON INVESTMENT MGMT LTD A/C CSFB IML R	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	012163978	THREADNEEDLE ASSET MGMT LTD A/C THREADNEEDLE INV F	
ITS	012165346	M&G INVESTMENT MANAGEMENT LTD A/C M&G INTERNATIONA	
ITS	012170759	BANQUE DE LUXEMBOURG SA	
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	012223541	ING BELGIUM SA/NV A/C BBL (L) INVEST EUROPEAN BANK	
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	012248845	AKTIA SAVINGS BANK PLC	
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	012287777	BANESTO BOLSA SA A/C IBCO - BSN BB13187 EUROCLEAR	
ITS	012289773	ABU DHABI INVESTMENT AUTHORITYA/C EUROPE EMG FUND	
ITS	012293791	UBS O'CONNOR LTD A/C UBS GOLDMAN SACHS	
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	012311361	DENIS O'BRIEN	
ITS	012322699	AHORRO CORPORATION FINANCIERA SA SVYB	
ITS	012323036	FINANCIAL ADMIN SERVICES LTD A/C FRANK RUSSEL FUND	
ITS	012324422	DRESDNER BANK A/C DRESDNER BANK PROP (BONDS)	
ITS	012324430	DRESDNER BANK A/C DRESDNER BANK PROP (EQUITIES)	
ITS	012331245	UBS O'CONNOR LTD A/C MORGAN STANLEY	
ITS	012335295	BANESTO BOLSA SA A/C BB15185	
ITS	012337804	ROBECO INSTITUTION ASSETMGMT BV A/C VAUBAN 2 ACTIO	
ITS	012338539	FIDELITY PENSIONS MGMT LTD A/C HYDRO ONE EUROPE GR	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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	012419396	DEUTSCHE AM INV SVCS LTD A/C PROP DESK	
ITS	012420782	EASYBROKER INTL LTD A/C GOLDMAN SACHS LDN	
ITS	012431540	UBS LIMITED A/C MAIN	
ITS	012437521	SYSTEIA CAPITAL MANAGEMENT A/C STATISTICAL FUND	
ITS	012439089	JPMORGAN AM (UK) LTD A/C 535522	
ITS	012439584	CITIGROUP GLBL MARKETS LTD REF CITIGROUP PROP	
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	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	
ITS	012449617	AK JENSEN LTD A/C RENAISSANCE CAPITAL	
ITS	012449955	STANDARD LIFE INVS LTD A/C SICAV EUROZONE EQUITY F	
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	

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Source System	Account	Account Name	Trader Name
ITS	012454732	AK JENSEN LTD A/C BACHILE NOTARIO	
ITS	012455796	STANDARD LIFE INVS LTD A/C 28	
ITS	012458808	GULF INTL BK (UK) LTD A/C MAIN	
ITS	012461240	ISRAEL A ENGLANDER A/C IA ENGLANDER	
ITS	012462859	GFI SECURITIES LIMITED	
ITS	012463576	ARGENT CLASSIC CNV ARB FD A/C DB - LONDON	
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	012478731	GLG PARTNERS LP A/C MERRILL LYNCH GLOBAL SEL	
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	012487724	BUTTERFIELD TRUST AS CUSTODIAN TO DELMORE GLOBAL I	
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	012529897	AK JENSEN LTD A/C AKAD_1	
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	012535654	SOCIETE GENERALE. A/C EMERALD FUND	
ITS	012556197	EMCORE ASSET MGMT A/C HI-GLOBAL 1	
ITS	012563227	OAKTREE CAP MGMT, LLC A/C FN Z-HV 1-FONDS WANDELAN	
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	013101688	JPMORGAN CAZENOVE LTD	
ITS	013101993	CREDIT SUISSE FIRST BOSTON EQUITIES LIMITED	
ITS	013102033	ICAP SECURITIES LIMITED	
ITS	013102066	J&E DAVY	
ITS	013102520	GOLDMAN SACHS EQUITY SECURITIES (UK)	
ITS	013102629	DRESDNER KLEINWORT WASSERSTEINSECURITIES LTD	
ITS	013102975	INSTINET EUROPE LIMITED	
ITS	013103072	JEFFERIES INTERNATIONAL LTD	
ITS	013103700	MORGAN STANLEY SECURITIES LTD	
ITS	013103759	NCB STOCKBROKERS LIMITED	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	
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	013107800	NEONET SECURITIES AB	
ITS	013108063	GFI SECURITIES LTD	
ITS	013108345	ING BANK NV	
ITS	013108444	LIFFE	
ITS	013108881	REFCO SECURITIES SA	
ITS	013108980	GOODBODY STOCKBROKERS LTD	
ITS	013109038	HSBC FIN PRODUCTS (FRANCE)	
ITS	013109160	LOUIS CAPITAL MARKETS UK	
ITS	013109475	CALYON	
ITS	015200603	ING BELGIUM SA/NV A/C CREDIT EUROPEAN	
ITS	019206028	CALYON	
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	019221217	ADI- ALTERNATIVE INV A/C ADI CONVEX	
ITS	019221225	ADI- ALTERNATIVE INV A/C ADI CONVERT ABSOLU	
ITS	019221274	ADI- ALTERNATIVE INV A/C ADI CREDIT ARBITRAGES	
ITS	019221282	ADI- ALTERNATIVE INV A/C ADI MATMUT STRATEGIES	
ITS	019221324	ADI- ALTERNATIVE INV A/C ADI HIGH YIELD	
ITS	019222975	ETHIAS VIE	
ITS	019226745	AXA INV MANAGERS PARIS A/C P232	
ITS	019232644	ADI - ALTERNATIVE INV A/C KALLISTA CREDIT ARB MAST	
ITS	021001391	ROBERT FLEMING & CO LTD A/C CLIENT	
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	021021159	GULF INTERNATIONAL BANK UK LTDA/C REMBRANT	
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	021034863	BBVA SA A/C BBVA INDICE PLUS	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	
ITS	021077524	EASYBROKER INTERNATIONAL L A/C EASY BROKER MAIN	
ITS	021078886	GUDME RAASCHOU BANKAKTIESELSKAB A/C SOCIETE GENERA	
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	021117429	FIMAT INTL BANQUE SA A/C OMAM SHARAI	
ITS	021120712	GARTMORE INVESTMENT LTD A/C 63165	
ITS	021121660	BARCLAYS GBL INVESTORS LTD A/C BONY369285	
ITS	021125935	NORGES BK INV MGMT A/C 53321	
ITS	021130661	SGAM ALTERNATIVE INV A/C BNP	
ITS	021900832	TM8032 REF TM8032	
ITS	022000442	CONFIDENTIAL ACCOUNT 022-00044	
ITS	022000582	CONFIDENTIAL ACCOUNT 022-00058	
ITS	022000707	CONFIDENTIAL A/C 2200070	
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	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	022107544	MR NILS WILSON	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	022107577	MR RICCARDO ROSATI	
ITS	022107585	MS MIRIAM TERESA THOMAS	
ITS	022107593	MR CHRISTOPHER JOHN CLARKSON	
ITS	022107650	MR JAN STRIESOW	
ITS	022107759	LORD MOYNIHAN	
ITS	022108195	DEHLSEN ASSOCIATES, LLC	
ITS	022108237	STUART JACKSON	
ITS	022108435	CONCORD EQUITY	
ITS	022200745	NOVA LJUBLJANSKA BANKA	
ITS	022202444	BANCA PROMOS	
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	022223432	KEITH STEPHEN ROBERTS	
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	023200710	BANQUE DE LUXEMBOURG SA	
ITS	024012320	LEKERE INVESTMENTS LIMITED	
ITS	024012650	DV3 LIMITED	
ITS	024013013	ASM INTERNATIONAL NV A/C ASMI	
ITS	024013690	BASF AG	
ITS	024013773	CAPITA TRUSTEES LIMITED	
ITS	025012881	BNP PARIS NETTING A/C DUMMY	
ITS	025013939	25 SUSPENSE BGI GPT	
ITS	025014010	MTA REMOTE DUMMY -CITI MILAN	
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	025044405	VIRT-X NETTING ENGINE	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	025047028	VIENNA XETRA COUNTERPARTY	
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	
ITS	025085770	25 SUSPENSE AUSTRIA NETTNG C/P	
ITS	025087156	25 SUSPENSE SWX NETTING	
ITS	025092289	25 SUSPENSE 012 RMB RE FISRSTRIRELAND	
ITS	030000046	CREDIT SUISSE ZURICH	
ITS	030000061	RAHN AND BODMER BANQUIERS	
ITS	030000186	ABN AMRO BANK (SCHWEIZ) AG	
ITS	030001564	CREDIT SUISSE (ZURICH)	
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	031084098	LBIE BONDS HELD FOR TURKEY TAXTRADING IKTISAT BANK	
ITS	031100308	OFI ASSET MANAGEMENT	
ITS	031100506	CREDIT SUISSE FIRST BOSTON EQUITES LIMITED	
ITS	031101645	LIONHART INVESTMENTS LTD A/C CSFB LDN	
ITS	031101702	BANCA INTERMOBILIARE DI INVESTIMENTI E GESTIONI SP	
ITS	031102916	JP MORGAN SECURITIES LTD	
ITS	031106099	GRACIE CAPITAL LP	
ITS	033207697	DRESDNER BANK AG EFFECTENABTEILUNG	
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	035600014	EURONEXT PARIS (MONEP)	
ITS	035600048	EURONEXT AMSTERDAM	
ITS	042000026	BNP PARIBAS LONDON BRANCH	
ITS	042000034	BAYERISCHE HYPOVEREINSBANK AG	
ITS	042000331	ARAB BANKING CORPORATION	
ITS	042001438	BNP PARIBAS SA	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	042002204	BREWIN DOLPHIN SECURITIES LTD	
ITS	042003046	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042003525	DEKABANK DEUTSCHE GIROZENTRALE	
ITS	042003640	DEUTSCHE BANK AG (LONDON)	
ITS	042003731	DRESDNER BANK AG (FRANKFURT)	
ITS	042004721	MIZUHO INTERNATIONAL PLC	
ITS	042005546	JP MORGAN CHASE BANK	
ITS	042005645	MERRILL LYNCH INTERNATIONAL (MLI)	
ITS	042005694	HSBC BANK PLC	
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	042007492	SOCIETE GENERALE (LONDON BRANCH)	
ITS	042007724	UBS LTD	
ITS	042008789	JPMORGAN CHASE BANK N.A.	
ITS	042011775	BGC INTERNATIONAL	
ITS	042014159	ABN AMRO BANK NV (LONDON BRANCH)	
ITS	042019760	STICHTING SHELL PENSIOENFONDS	
ITS	042022954	OPPENHEIMER INTERNATIONAL LTD	
ITS	042024141	UNITED FRIENDLY INSURANCE PLC	
ITS	042038562	ROYAL BANK OF SCOTLAND PLC	
ITS	042038638	BANCO BSN BANIF SA	
ITS	042040584	JOTUN FINANCE ** COMPLIANCE FROZE 08APR91 **	
ITS	042042390	HITACHI INTL (HOLLAND) BV	
ITS	042042861	RABOBANK (LONDON BRANCH)	
ITS	042046664	BARCLAYS BANK PLC	
ITS	042049528	SYDBANK A/S	
ITS	042058750	BANQUE DE LUXEMBOURG SA ATTN ROBERT SCHMIT	
ITS	042059386	EGEAN FINANCIERA CORP MONROVIAHALKIDON SHIPPING CO	
ITS	042062349	BNP PARIBAS UK LTD	
ITS	042064808	HSBC BANK USA	
ITS	042067330	NISSHO IWAI INTERNATIONAL FINANCE PLC	
ITS	042070581	J. VONTOBEL AND CO	
ITS	042078758	BARCLAYS BANK PLC	
ITS	042082107	DRESDNER BANK AG	
ITS	042090753	BANCO ESPANOL DE CREDITO SA	
ITS	042096669	WESTLB AG REF LONDON BRANCH	
ITS	042097402	ING BANK NV	
ITS	042099291	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	
ITS	042100339	FORTIS BANK NV/SA BRUSSELS FINANCIAL MARKET	
ITS	042102574	NORTHERN TRUST CO AVFC	
ITS	042102988	CAPITAL MARKT BANK AG **A/C FOR JOURNALS ONLY - MO	
ITS	042105833	MAN FINANCIAL LTD	
ITS	042108183	NORTHERN TRUST CO AVFC	
ITS	042109371	BANK AUSTRIA CREDITANSTALT AG	

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Source System	Account	Account Name	Trader Name
ITS	042111963	BANK HAPOALIM BM	
ITS	042112227	KOREA FIRST INVESTMENT LTD	
ITS	042118695	STANDARD CAPITAL MARKETS (JOHANNESBURG)	
ITS	042120667	DEUTSCHE BANK AG (LONDON)	
ITS	042124016	BGC FINANCIAL INC (EMG)	
ITS	042124123	UBS AG (ZURICH) (BOND BORROW ONLY)	
ITS	042125245	CITIBANK NA	
ITS	042125468	FIRSTRAND BANK LTD	
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	042133645	AXA CIE A/C GIE TRESORERIE	
ITS	042136879	GREATBELT A/S	
ITS	042144998	DEPFA BANK EUROPE PLC	
ITS	042145573	BAREP	
ITS	042146118	ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN AG REF	
ITS	042149435	HANSABANKA- LATVIJA	
ITS	042150755	III FINANCE LIMITED VINER MOSLER ADAMS	
ITS	042150797	MOORE CAPITAL MGMT INC MOORE EMERGING MARKETS FUND	
ITS	042155200	RABOBANK (LONDON BRANCH)	
ITS	042156109	JPMORGAN CHASE BANK	
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	042185033	LATVIJAS KRAJBANCA	
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	042192245	T ROWE PRICE A/C EMERGING MKTS BOND FUND	
ITS	042192252	T ROWE PRICE A/C EMERGING MKTS BOND FUND	
ITS	042192484	VESTEL ELEKTRONIK SANAYI VE TICARET AS	
ITS	042192617	ING BANK NV A/C ING BARINGS	
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	042307827	CREDIT SUISSE ZURICH (MONTHLY INTEREST)	
ITS	042312512	STATE STREET BANK AND TRUST A/C STATE ST II LONDON	
ITS	042314054	AXA CIE A/C AXA INV MANAGERS PARIS OPCVM	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042331108	PUTNAM INVESTMENTS A/C 4NS	
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	042350397	NORGES BANK RE NORWAY INV MGMT A/C NO 1	
ITS	042359463	CREDIT SUISSE SECURITIES (EUROPE) LTD	
ITS	042361873	EUROPEAN CREDIT MGMT LTD EUROPEAN CREDIT (LUX) S.A	
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	042364869	CENTAURUS CAPITAL LTD A/C CENTAURUS ALPHA MASTER F	
ITS	042365270	ABAXBANK	
ITS	042374116	HBK MASTER FUND LP RE TRIDENT TRUST COMPANY	
ITS	042375485	ABERDEEN ASSET MANAGERS A/C ABERDEEN GLOBAL EUROPE	
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	042386078	ENDEAVOUR CAPITAL MGMT LTD A/C ENDEAVOUR FUND LP	
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	042399899	CITIBANK NA A/C SCOTTISH EQUITABLE	
ITS	042400184	CROSS ASSET MANAGEMENT LTD A/C GS CROSS PORTFOLIO	
ITS	042400929	FORTIS BANK NV/SA A/C LONDON BRANCH	
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	042418202	SHELL PETROLEUM CO LTD	
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	
ITS	042427252	STATE STREET GLOBAL ADVISORS UK LTD A/C MED5A	
ITS	042431452	RABOBANK (LONDON BRANCH) A/C BPTS TRIPARTY @ 105	
ITS	042431544	GLG PARTNERS LP A/C GLG MARKET NEUTRAL FUND	
ITS	042433243	ADI - ALTERNATIVE INV A/C KALLISTA HIGH YIELD MAST	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	042433409	BANIF BANCO DE INVESTIMENTO	
ITS	042433599	HENDERSON GLOBAL INVESTORS LTD A/C HENDERSON GLOBA	
ITS	042437889	FISCHER FRANCIS TREES & WATTS A/C DTA	
ITS	042438291	PIMCO A/C INTERNATIONAL 2428	
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	042442079	JP MORGAN CHASE BANK A/C (E/C 23977)	
ITS	042442103	JP MORGAN CHASE BANK A/C (E/C 21188)	
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	042446260	ADI - ALTERNATIVE INV A/C HIGH YIELD	
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	042450304	ING BELGIUM SA/NV A/C T/P SET 5 105%	
ITS	042453431	JPMORGAN AM (UK) LTD A/C 536789	
ITS	042454066	JP MORGAN CHASE BANK A/C (E/C 23872)	
ITS	042454173	HSBC BANK PLC A/C TRIANGLE	
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	042455774	PUTNAM INVESTMENTS A/C LAERENES PENSION	
ITS	042457671	MUZINICH & CO LTD REF TRANS	
ITS	042458653	DRESDNER BANK AG A/C PRINCIPLE	
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	042462770	ING INV MGMT (EUROPE) BV. A/C IRVTIG6	
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	042475996	PUTNAM ADVISORY COMPANY A/C 40U	

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Source System	Account	Account Name	Trader Name
ITS	042476697	MIGNON GENEVA SA A/C ALPSTAR EQUITY SPV1 LTD	
ITS	042477174	CITIBANK NA A/C SKANDIA LIFE	
ITS	042483180	EUROPEAN CREDIT MGMT LTD A/C DEC	
ITS	042484659	AVENUE CAPITAL REF AVENUE EUROPE MANAGEMENT	
ITS	042486977	PUTNAM ADVISORY COMPANY A/C 4NS	
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	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	042496216	GLG PARTNERS LP A/C GLG MARKET NEUTRAL FUND	
ITS	042497156	BLUEBAY ASSET MGMT LTD A/C BLUEBAY	
ITS	042497917	BLUEBAY ASSET MGMT LTD A/C BLUEBAY ACC PMI 57	
ITS	042500058	PUTNAM INVESTMENTS INC A/C PUTNAM INV ACC 8JZ	
ITS	042500504	JULIUS BAER INV MGMT INC A/C JBCBHY	
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	042506469	CLERICAL MEDICAL IG LTD A/C ILFEUC	
ITS	042507541	ABERDEEN ASSET MANAGERS A/C BLOCK	
ITS	042510545	ARGO CAP MANAGEMENT LTD A/C ARGO FUND LTD	
ITS	042511014	BLUEBAY ASSET MGMT LTD A/C COFABN	
ITS	042511394	LCH CLEARNET SA REF MTS ITALY	
ITS	042512657	OCEAN CAPITAL ASSOCIATES A/C OCEAN CAPITAL PARTNER	
ITS	042515460	CITIBANK NA A/C CONNING	
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	042519306	BGI A/C 3DGO	
ITS	042519777	ING INV MGMT (EUROPE) BV A/C IRVTIG860	
ITS	042520007	ING INV MGMT (EUROPE) BV A/C IRVTIG861	
ITS	042520700	AXA INVESTMENT MGRS UK LTD A/C SPRECTRIS	
ITS	042521948	POLYGON INVESTMENT PARTNER A/C TETRAGON CI MASTER	
ITS	042522342	ING INV MGMT (EUROPE) BV	
ITS	042523274	BLUEBAY ASSET MGMT LTD A/C HY01	
ITS	042551713	PALLMALL FUNDS ICVC A/C SUEDKA PM4 FUND	
ITS	042552323	ELLINGTON OVERSEAS PRTNRS LTD	
ITS	042553032	BGI A/C FIGADUB	
ITS	042553701	PIMCO EUROPE LTD A/C 6009	
ITS	042553776	LBREM LUXCO SARL	
ITS	042556381	BGI A/C FIGACY	
ITS	042556399	BGI FIXED INCOME GLOBAL A A/C 3D GLOBAL OPPORTUNIT	

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Source System	Account	Account Name	Trader Name
ITS	042557389	DILLON READ CAPITAL MGMT A/C DILLON READ FIN PROD.	
ITS	042557751	AXA INVESTMENT MGRS UK LTD A/C PORTLON	
ITS	042560623	AXA INVESTMENT MGRS UK LTD A/C ASLWPPNP	
ITS	042560680	PUTNAM ADVISORY COMPANY A/C 7PQ	
ITS	042560805	FORTIS INVESTMENT MGMT A/C FIMBELBGL	
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	042567750	FORTIS INV MGMT FRANCE A/C FIMGAFUND	
ITS	042569376	KENILWORTH INVEST 1 LTD	
ITS	042570648	F&C ASSET MGMT PLC A/C NORDCO	
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	042575431	AVENUE CAPITAL A/C VAN KAMPEN	
ITS	042575837	ROBECO GROUP NV A/C RUYSDAEL	
ITS	042577189	ADI - ALTERNATIVE INV A/C ADI CREDIT ARB ABSOLU	
ITS	042578708	LANDSBANKI ISLANDS HF	
ITS	042578989	BLUEBAY STRUCTURED HIGH YIELD BOND SUB TRUST PANAC	
ITS	042582460	BLUEBAY ASSET MNGNT PLC A/C HYEF	
ITS	042583443	DRAW GLB MAC MST FD A/C DRAWBRIDGE GLOBAL MACRO	
ITS	042902031	EVOLUTION SECURITIES LTD	
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	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	053007811	ING ASIA PRIVATE BANK LIMITED	
ITS	053008298	CHONG HING(NOMINEES) LIMITED	
ITS	053008801	GRANGE SECURITIES LIMITED	
ITS	053009692	JS CRESVALE SECS INTL LTD	
ITS	053009700	INDUSTRIAL BANK CO.LTD	
ITS	053010641	PCCW-HKT LIMITED	

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Source System	Account	Account Name	Trader Name
ITS	053011045	MULTI-NATIONAL FINANCE GRP	
ITS	053011227	BLACK RIVER AM LLC A/C BLACK RIVER ASIA FUND LTD	
ITS	053015533	CITIC SECURITIES CO LTD	
ITS	053017620	BLACK RIVER ASSET MGMT A/C BLACK RIVER COMTY SELET	
ITS	053018198	MARSHAL ADVISORS (BVI) LTD A/C EUGENIA III INV HLD	
ITS	054000666	PROVINZIAL NORDWEST LEBENSVERSICHERUNG AG	
ITS	054003785	HSH NORDBANK AG	
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	054025804	DWS INVESTMENT GMBH A/C MAIN STATE STREET	
ITS	054028709	COMINVEST ASSET MGMT GMBH A/C CI FFM	
ITS	054360276	PIONEER INVESTMENTS AUSTRIA A/C MAIN JERABEK	
ITS	054360995	KARLSRUHER LEBENSVERS. AG REF MAIN	
ITS	054362850	BANK GUTMANN AG A/C KAG	
ITS	054403365	FIRST PRIVATE INVESTMENT MGMT KAG MBH	
ITS	054406137	ERSTE SPARINVEST KAG	
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	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 CHUO MI	
ITS	055040679	JAPAN TRUSTEE SERVICES BANK -M 10505-2001 CHUO MIT	
ITS	055041305	FORSYTH BARR	
ITS	055045611	BREVAN HOWARD (HK) LTD A/C ERNST CAP MMF LTD	
ITS	055047831	JAPAN TRUSTEE SERVICES BK -M #10516-2001 CHUO MITS	
ITS	055050728	MARTIN CURRIE INC A/C CHINA A	
ITS	055051874	JICHODO CO., LTD	
ITS	055056337	HORIZON ASSET LIMITED A/C HORIZON PORTFOLIO I LTD	
ITS	055061766	HALBIS CAP MGMT HK LTD A/C HK1005065	
ITS	057000002	MR KAMAL SHOUKRY	
ITS	060010535	BANCA POPOLARE DI VICENZA SCRL	
ITS	060017084	SAN PAOLO BANK SA A/C OMNIBUS	
ITS	060017126	SAN PAOLO BANK SA 2 ACTING ON BEHALF OF SANPAOLOIN	
ITS	060023793	ARCA SGR SPA A/C GESTIONE SEPARATA REF BERICAPITAL	
ITS	060085040	BER BANCA	
ITS	060100195	BANCA AKROS SPA REF E-CONN	
ITS	060103850	KAIROS INV MGMT LTD A/C KAIROS FUND LIMITED (PROM)	
ITS	060117637	CONSULTINVEST AM SPA A/C CONSULTINVEST BILANCIATO	

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Source System	Account	Account Name	Trader Name
ITS	060130135	BANCA IMI SPA	
ITS	060138427	MPS CAPITAL SERVICES BANCA PER LE IMPRESE SPA	
ITS	060146347	BNL GESTIONI SGR SPA OBO BNL GLOBAL FUND PLC A/C B	
ITS	060149580	BCC DI ALBA LANGHE E ROERO	
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.	
ITS	063012876	FORTIS IM FRANCE OBO FIM BELG. A/C FIMBELBGL	
ITS	063016174	ADI - ALTERNATIVE INV A/C AXIS PAN	
ITS	063019673	ADI - ALTERNATIVE INV A/C ADI CONVEX ABSOLU	
ITS	063020242	BNP PARIBAS ASSET MGMT A/C BEEP	
ITS	064002843	ARMONIA INVESTMENT CORP	
ITS	065009169	MOHAMMED SAEED MIAN	
ITS	089101810	0-3 DAY CLIENT MONEY BRIDGE	
ITS	089102503	0-3 DAY LEDGER MONEY BRIDGE	
ITS	089200612	TIMBER CUSTOMER SEGREGATION	
ITS	096100052	CORPACT/ STK LN PAYABLES	
ITS	032100398	GLG PARTNERS LP FOR *BIOTEC INC C/O MR ROBERT SIMO	
ITS	032100828	GLG PARTNERS LP FOR *CALISCO LUXEMBOURG SA	
ITS	032100836	GLG PARTNERS LP FOR *CALISCO LUXEMBOURG (MANAGED)	
ITS	032100901	GLG PARTNERS LP FOR *JAHNENE GREEN	
ITS	032101180	GLG PARTNERS LP FOR *FONDATION SYRINX A	
ITS	032101917	GLG PARTNERS LP FOR *GEORGES ABI MALHAB BARAKAT	
ITS	032102006	GLG PARTNERS LP FOR *MADAME SIHAM CATAFAGO	
ITS	032103269	GLG PARTNERS LP FOR *MR RICHARD J BRUCE	
ITS	032103400	GLG PARTNERS LP FOR *INTERPULP INVESTMENTS LTD	
ITS	032103632	GLG PARTNERS LP FOR *SIPI FINANCE S.A.	
ITS	032103657	GLG PARTNERS LP FOR *DORVAL INVESTMENTS SA	
ITS	032103715	GLG PARTNERS LP FOR *MME M LAFOURCADE SMADJA	
ITS	032103772	GLG PARTNERS LP FOR *MR RIFAT KAMHI	
ITS	032104002	GLG PARTNERS LP FOR *MR MARK KONTKOWSKI	
ITS	032104077	GLG PARTNERS LP FOR *FAR HORIZONS INVESTMENTS LTD	
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 MOORE	
ITS	032104564	GLG PARTNERS LP FOR *BEN CAMERON GRIFFITHS	
ITS	032104648	GLG PARTNERS LP FOR *MR MARTIN OATES & ANNA DOW	
ITS	032104663	GLG PARTNERS LP FOR *JAMES SALTISSI	
ITS	032104705	GLG PARTNERS LP FOR *ALLPAX LIMITED	
ITS	032104713	GLG PARTNERS LP FOR *HERITAGE INVESTMENT LIMITED	
ITS	032104739	GLG PARTNERS LP FOR *FONDATION ESGAR	
ITS	032105371	WARBURG DILLON READ LLC ATTN. SETTLEMENTS	
ITS	032110116	GLG PARTNERS LP FOR *PIERRE AND DANIELE OPMAN	
ITS	032110140	GLG PARTNERS LP FOR *MR GAVIN ROSSDALE	
ITS	032110165	GLG PARTNERS LP FOR *BONVILLE INVESTMENTS LIMITED	

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Source System	Account	Account Name	Trader Name
ITS	032110249	GLG PARTNERS LP FOR *A&M INVESTMENT HOLDINGS LTD	
ITS	032110280	GLG PARTNERS LP FOR *DEAN BROWN & JULIE LEE-AMIES	
ITS	032110306	GLG PARTNERS LP FOR *UNIONHALL CORPORATION	
ITS	032110314	GLG PARTNERS LP FOR *CANDLEWOOD HOLDINGS LIMITED	
ITS	032110330	GLG PARTNERS LP FOR *CAHILL ENTERPRISES INC	
ITS	032110363	GLG PARTNERS LP FOR *WESTCOTT LIMITED	
ITS	032110462	GLG PARTNERS LP FOR *TAYLOR CLARK PLC	
ITS	032110587	GLG PARTNERS LP FOR *ALCHIMIA FINANCE SA	
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 LIMITED	
ITS	032110876	GLG PARTNERS LP FOR *DECURION LTD	
ITS	032110975	GLG PARTNERS LP FOR *MARK DAVID CLIFF	
ITS	032110991	GLG PARTNERS LP FOR *GITESH PARMAR	
ITS	032111346	GLG PARTNERS LP FOR *DARAM ENTERPRISES INC	
ITS	032111478	GLG PARTNERS LP FOR *ERNIE DONNE	
ITS	032111486	GLG PARTNERS LP FOR *MARGARITA ZINGG	
ITS	032111528	GLG PARTNERS LP FOR *J & C JONES CHILDREN'S TST	
ITS	032111593	GLG PARTNERS LP FOR *MR MICHAEL JAMES BAY GREEN &	
ITS	032111601	GLG PARTNERS LP FOR *MR SIMON M POWELL	
ITS	032111734	GLG PARTNERS LP FOR *W P NOMINEES LTD	
ITS	032111809	GLG PARTNERS LP FOR *IXWORTH LIMITED	
ITS	032111825	GLG PARTNERS LP FOR *TEE 2 GREEN ENTERPRISES LTD	
ITS	032111858	GLG PARTNERS LP FOR *SW10 LIMITED	
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 INDUSTRIES LTD	
ITS	032112104	GLG PARTNERS LP FOR *SYLVIA SERRA DI CASSANO	
ITS	032112260	GLG PARTNERS LP FOR *MR STEPHEN BULLOCK	
ITS	032112666	GLG PARTNERS LP FOR *JUDY BRITTEN	
ITS	032112674	GLG PARTNERS LP FOR *DIDIER MAUS	
ITS	032112716	GLG PARTNERS LP FOR *TO HOLDINGS LIMITED	
ITS	032112757	GLG PARTNERS LP FOR *MPH INVESTMENTS INC	
ITS	032112781	GLG PARTNERS LP FOR *VALLON INVESTMENTS LTD	
ITS	032112815	GLG PARTNERS LP FOR *MARIE-LAURE RONDEAU	
ITS	032112971	GLG PARTNERS LP FOR *LES EDGARTRUST C/O GILES ALLE	
ITS	032112997	GLG PARTNERS LP FOR*JUNIUS HOLDINGS INC	
ITS	032113060	GLG PARTNERS LP FOR *JUDITH RICHARDSON	
ITS	032113102	GLG PARTNERS LP FOR *BUTTERFIELD TRUST (BERMUDA) L	
ITS	032113193	GLG PARTNERS LP FOR* LUCA LAPENNA + MICHELA TACCAR	
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 CAPITAL HOLDINGS LTD	
ITS	032113490	GLG PARTNERS LP FOR *DAVID J OWEN TRUST	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	032113516	GLG PARTNERS LP FOR* S+F NOMINEES (ISLE OF MAN) LT	
ITS	032113524	GLG PARTNERS LP FOR* SONYA WINNER	
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 CORPORATION	
ITS	032113904	GLG PARTNERS LP FOR* ANSAB CAPITAL CORPORATION	
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 SOLVAY	
ITS	032114225	GLG PARTNERS LP FOR* ALISON FREED	
ITS	032114258	GLG PARTNERS LP FOR* MR & MRS JEAN ALAIN CAM	
ITS	032114316	GLG PARTNERS LP FOR* JACQUES HIRSCH	
ITS	032114423	GLG PARTNERS LP FOR* OTTO A WIPPRECHT	
ITS	032114522	GLG PARTNERS LP FOR* TREFINANCE SA	
ITS	032114795	GLG PARTNERS LP FOR* DEVERSON LTD	
ITS	032114860	GLG PARTNERS LP FOR* L'EMIR MALEK CHEHAB	
ITS	032114936	GLG PARTNERS LP FOR* NBC WINNER FOUNDATION	
ITS	032115073	GLG PARTNERS LP FOR* THE FARAWAY TRUST	
ITS	032115081	GLG PARTNERS LP FOR* PETER OHRENSTEIN	
ITS	032115107	GLG PARTNERS LP FOR* THERESA SACKLER	
ITS	032115115	GLG PARTNERS LP FOR* MICHAEL STRAUSS	
ITS	032115131	GLG PARTNERS LP FOR* WOLANSKI & CO PERSONAL PENSIO	
ITS	032115172	GLG PARTNERS LP FOR* MDS HOLDINGS LTD	
ITS	032115222	GLG PARTNERS LP FOR* GEOFFREY R DAVIES & LYNNE S K	
ITS	032115263	GLG PARTNERS LP FOR* MAPLETON LIMITED	
ITS	032115271	GLG PARTNERS LP FOR* PAULINE & MARTIN GORDON	
ITS	032115313	GLG PARTNERS LP FOR* YVES & ANNE BONAVERO	
ITS	032115370	GLG PARTNERS LP FOR* NICHSEI ADINOAM LTD	
ITS	032115388	GLG PARTNERS LP FOR* HIGH POINT RENDEL PENSION PLA	
ITS	032115420	GLG PARTNERS LP FOR* THE BRAIN RESEARCH TRUST	
ITS	032115511	GLG PARTNERS LP FOR* HELLIOT SCOTLAND LTD	
ITS	032115669	GLG PARTNERS LP FOR* NATTAK CORPORATION	
ITS	032115966	GLG PARTNERS LP FOR *MARTIN MCCALLUM SUB ACCOUNT A	
ITS	032116089	GLG PARTNERS LP FOR* RONEZ PENSION TRUSTEE LTD	
ITS	032116121	GLG PARTNERS LP FOR *BAMBRIDGEINVESTMENT LTD	
ITS	032116139	GLG PARTNERS LP FOR *MR RIFAT KAMHI	
ITS	032116162	GLG PARTNERS LP FOR* MARK FISCHER	
ITS	032116170	GLG PARTNERS LP FOR* OLIVER FISCHER	
ITS	032116196	GLG PARTNERS LP FOR* JASON MITCHELL & AMBER HSU	
ITS	032116246	GLG PARTNERS LP FOR* HYPERION (HD) LTD	
ITS	032116253	GLG PARTNERS LP FOR* DMC (HD) LTD	
ITS	032116303	GLG PARTNERS LP FOR* MR & MS BOCQUET	
ITS	032116402	GLG PARTNERS LP FOR* GML LIMITED	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	032116519	GLG PARTNERS LP FOR* GLG NO 2201	
ITS	032116527	GLG PARTNERS LP FOR* BRIAN HAMILL	
ITS	032116626	GLG PARTNERS LP FOR* GREG COFFEY	
ITS	032116709	GLG PARTNERS LP FOR STRANLEY CAPITAL NOMINEES LTD	
ITS	032116865	GLG PARTNERS LP FOR* THE SCOTT WILSON PENSION SCHE	
ITS	032116956	GLG PARTNERS LP FOR* ALCOA BRITAIN PENSION SCHEME	
ITS	032116964	GLG PARTNERS LP FOR* LUCY ROY FOR THE BENEFIT OF A	
ITS	032117038	GLG PARTNERS LP FOR *MARCUS BURNS	
ITS	032105256	SALOMON BROTHERS INC	
OTH	&AQUILINE		UNASSIGNED
OTH	&GENNX		UNASSIGNED
OTH	&GREENTECH		UNASSIGNED
OTH	&NCT		UNASSIGNED
OTH	&TUDOR		UNASSIGNED
TMS	95121895	STRATEGIC INVESTMENTS	UNASSIGNED
TMS	93111362	LEHMAN BROTHERS INC	JOSH TARNOW
TMS	95121745	AFG PRIVATE EQUITY TMS	JOSH TARNOW
TMS	95121897	LAMINAR	JOSH TARNOW
MTS	C1TD	QANTAS AIR	JOSH TARNOW
MTS	CAVV	LAMINAR LCPI MTS	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	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	Bo Bazylevsky
MTS	GAIB	GPS LATAM MTS	Bo Bazylevsky
TMS	93117960	DURNEY-BONDS	UNASSIGNED
MTS	GAO5	DURNEY-TREASURY	UNASSIGNED
LIQ	SECTR561690	SECTR/561690	UNASSIGNED
LIQ	SECTR561700	SECTR/561700	UNASSIGNED
ITS	07100BJ00	KING OPAL ITS	Dennis King
ITS	0760068K4	GPS PRIV EQU ITS	Dennis King

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	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	
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	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	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	RARB 231120	Risk Arbitrage Loans/231120	UNASSIGNED
OTH	&TAJINVESTMENT		UNASSIGNED
ITS	071001B26	PRIN EQ TRADING	Tarun Jotwani
ITS	078000D03	JAPAN PRINCIPAL IN	Masao Takakhashi
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	073007Z09	H-KME	Benjamin A. Fuchs
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	076007590	LBIE AS RSK ARB LO	Graham Anderson
ITS	0770038H7	GTS SPECIAL SITUATION - LBCCA	UNASSIGNED
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
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
LIQ	INSYN411690	In Syndication/411690	LOAN SYNDICATE
LIQ	INSYN435340	In Syndication/435340	UNASSIGNED
LIQ	SYND 411690	IBD Shared Positions/411690	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
OTH	IBADFRLHY		UNASSIGNED
OTH	IBADHYFRLLBI		UNASSIGNED
OTH	IBADHYFRLLBSF		UNASSIGNED
LIQ	SYND 259580	IBD Shared Positions/259580	UNASSIGNED
TMS	73410074	LB1 GROUP	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	RHOWE219830	RHOWE- Richard Howell/219830	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
LIQ	FRL 208380	FRL/208380	KAHN
LIQ	FRL 510970	FRL/510970	KAHN
LIQ	FRL 511030	FRL/511030	KAHN
LIQ	SUMIB208380	SUMITOMO BUYBACK/208380	UNASSIGNED
LIQ	SUMIB511030	SUMITOMO BUYBACK/511030	UNASSIGNED
LIQ	FRL 218640	FRL/218640	RICHARD HOWELL
LIQ	SYND 259530	IBD Shared Positions/259530	UNASSIGNED
ITS	072000BN1	IBD INVESTMENT ACC	UNASSIGNED
OTH	NBEFRL 218640		UNASSIGNED
OTH	NBEFRL 511030		UNASSIGNED
TMS	93117684	DALEV	Richard S. Thoms
TMS	93117685	DALEV	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115378	SPV-A/C CONV SECS TRADING	Richard J. Gatward
TMS	93115394	DUN-RICHARD GATWARD	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	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
ITS	078006558	INTL BK-TIM GENIRS	Timothy R. Genirs

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93115462	PROPRIETARY LISTED-GENIRS	Timothy R. Genirs
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
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
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	93117593	ATS FACILITATION	MICHAEL BLEICH
TMS	93107133	SYNDICATE	UNASSIGNED
TMS	93107159	SYNDICATE	UNASSIGNED
TMS	93107162	SYNDICATE	UNASSIGNED
TMS	93107497	LEHMAN SYND BLOCK 1	UNASSIGNED
TMS	93115417	T24 CHRIS TOOLAN FACILITATION	Christopher O. Toolan
TMS	93116200	BASIC MATERIALS PROP	Christopher O. Toolan
TMS	93117371	PAUL F BELL PROP	Paul F. Bell
TMS	93117962	JAYME MUNNELLY LST	Jayme Munnelly
OTH	GFSADJ75381NO		UNASSIGNED
OTH	LSYOIL		Christopher O. Toolan
ITS	07200CPP5	ELECTRONIC TRADING	Eric J. Johnston
TMS	93116071	DIRECT CHANNEL FACILITATION	Eric Johnston
TMS	93116072	DIRECT CHANNEL ERROR ACCT	Eric Johnston
TMS	93107548	SYNDICATE	UNASSIGNED
TMS	93116217	PAUL SANGIMINO PROP	Paul J. Sangimino
TMS	93117352	SCOTT BROOKS NASDAQ	Scott A. Brooks
TMS	93117353	SCOTT BROOKS LISTED	Scott A. Brooks
TMS	93117363	MATT MURPHY PROP	MATT MURPHY
TMS	93117527	ROBIN HALPERN NASDAQ	Robin Halpern
TMS	93117528	ROBIN HALPERN LISTED	Robin Halpern
TMS	93117884	CONS SM CAP NASDAQ	Tim ONeill

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117965	J FEINBERG LISTED	Jason B Feinberg
TMS	93117966	J FEINBERG NASDAQ	Jason B Feinberg
TMS	93117967	J FEINBERG PROP	Jason B Feinberg
TMS	93117969	R HALPERN PROP	Robin Halpern
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	93113049	LEHMAN BROTHERS INC	UNASSIGNED
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
TMS	93116040	PAUL BELL-LISTED FACILITATION	Paul Bell
TMS	93116066	PAUL BELL-NASDAQ FACILITATION	Paul Bell
TMS	93117034	JAMES GALLAGHER LISTED FACIL	James Gallagher
TMS	93117866	JIM GALLAGHER OTC	James Gallagher
TMS	93107793	LEHMAN BROTHERS	UNASSIGNED
TMS	93111463	LEHMAN BROTHERS	Eric J. Johnston
TMS	93115444	T39 ERIC JOHNSON FACILITATION	Eric J. Johnston
TMS	93116214	FINANCIALS PROP	Eric J. Johnston
TMS	93117145	KENNETH SHELDON-NASDAQ FACILIT	Kenneth M. Sheldon
TMS	93117885	FIN SM CAP LISTED	Michael Dick
TMS	93117888	FIN SM CAP NASDAQ	Michael Dick
TMS	93117971	J EVERETT LISTED	James M Everett Jr.
TMS	93117972	K EVERETT NASDAQ	James M Everett Jr.
TMS	93117974	M MURPHY LISTED	Matthew W. Murphy
TMS	93117975	M MURPHY NASDAQ	Matthew W. Murphy
TMS	93117978	M DICK REITS LIST	Michael Dick
TMS	93107112	LEHMAN BROTHERS	UNASSIGNED
TMS	93107114	SYNDICATE	UNASSIGNED
TMS	93115840	RYAN ROMANOWSKI-FACILITAT	Ryan E. Romanowski
TMS	93116048	RYAN ROMANOWSKI-LISTED FACIL	Ryan E. Romanowski
TMS	93117894	HLTH SM CAP NASDAQ	Kenneth M. Sheldon
TMS	93117980	P SANGIMINO LISTED	Paul J. Sangimino
TMS	93117981	P SANGIMINO NASDAQ	Paul J. Sangimino
TMS	93117982	P SANGIMINO PROP	Paul J. Sangimino
OTH	SYHLC		Woojin Choi
OTH	&AP2		Eric J. Johnston
OTH	&NB2		Eric J. Johnston
TMS	93111461	LISTED LIQUIDATION WASH BOOK	Eric J. Johnston

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93111482	DESK HEDGING ACCOUNT	Eric J. Johnston
TMS	93111485		Eric J. Johnston
TMS	93115439	FIRM ERROR ACCOUNT	Eric J. Johnston
TMS	93115797	DESK PROP TRADING	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	93107287	SYNDICATE	UNASSIGNED
TMS	93107572	SYNDICATE	UNASSIGNED
TMS	93107600	SYNDICATE	UNASSIGNED
TMS	93107603	SYNDICATE	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	93116064	COURTNEY DI TULLIO-LISTED FAC	COURTNEY DI TULLIO
TMS	93116065	PASCAL BANDELIER-LISTED FACIL	Pascal D Bandelier
TMS	93117542	TECH TRADING PROP	David A. Siffringer
TMS	93117754	IAN LINDE NASDAQ	IAN LINDE
TMS	93117755	IAN LINDE LISTED	IAN LINDE
TMS	93117838	JOHN BOYCE LISTED	John William Boyce
TMS	93117839	JOHN BOYCE NASDAQ	John William Boyce
TMS	93117889	COURTNEY SIM CAP N	COURTNEY DI TULLIO
TMS	93117890	TMT SM CAP LISTED	SCOTT BROOKS
TMS	93117891	TMT SM CAP NASDAQ	SCOTT BROOKS
OTH	LSYTEC		Pascal D Bandelier
TMS	93117984	WOOJIN CHOI LISTED	Woojin Choi
TMS	93117985	WOOJIN CHOI NASDAQ	Woojin Choi
TMS	93117987	JOHN BOYCE LISTED	John Boyce
TMS	93117988	JOHN BOYCE NASDAQ	John Boyce
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	076009653	LBI-SS4	Clifford B Ackers

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	93117288	UNITED STATES OIL FUND LP	Jared Dillian

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	93117663	ISHARES MORNINGSTAR MID GROWTH	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	93117781	POWERSHARES DYN RE	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	93117954	FIRST TRUST VALUE	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	93120042	BLDRS DEV MKTS 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	93115839	HDG OTC TRADING	Gerald A. Donini
TMS	93117558	N-IDX TMS ACCOUUNT	Michael A. Schmanske
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	93116402	OLSON PROP	Jared Dillian
TMS	93116495	LBI	Jared Dillian
TMS	93117961	N-FVC TMS ACCT	UNASSIGNED
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93116010	MIKE 44	UNASSIGNED
TMS	93117693	N-7MK	Michael A. Schmanske
TMS	95120018	N-TBK TMS HEDGE ACCOUNT	Tian Yu
TMS	95121403	GLOBAL TELECOM BSKT ORIGINAL	Eric J. Schlanger
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	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	93116408	PRINCIPAL TRADING	Imad S. Labban
TMS	93116421	SMALL CAP INVENTORY (EQ21)	Imad S. Labban
TMS	93116461	AUTO TRADER FACILITATION	Imad S. Labban
TMS	93116488	RESTRICTED NAMES	Imad S. Labban
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	93114734	PROBABILITY OF EARNINGS MISS	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	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	PRICE ESTIMATE REVISIONS	UNASSIGNED
TMS	93116403	PROGRAM AGENCY DNB	Jonh Minervini
TMS	93116432	EQUAL WEIGHT/ CAP WEIGHT	Andrew A. Ellner

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117391	RISK 17	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
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	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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	93115142	PIM EQUITY AVERAGE PRICE ACCT	Kevin C. Murphy
TMS	93115387	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93115957	LBI 144A WARRANT	UNASSIGNED
TMS	95121401	EXD LBSF STOCK	Kevin C. Murphy
TMS	95121583	LBF ISSUANCE VOL	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	93115999	DPA BUYBACK LBI	Montgomery Lee/Rishabh Bhandari/Jean-Seb
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
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	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	0710080J6	NJA EQ CONNECTIVIT	UNASSIGNED
ITS	072007263	EURO BCHS JAP AGEN	UNASSIGNED
ITS	074006230	NY JPN AGY WASH BOOK	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	076007350	IOB ASIA TRADING	UNASSIGNED
ITS	076009117	JAPAN EQUITY SALES	UNASSIGNED
ITS	076009554	NY AGENCY TKY BKG	UNASSIGNED
ITS	0770038N4	JAPAN CASH LBCCA WASH	UNASSIGNED
ITS	078009180	ASIA-CONVE CASH	UNASSIGNED
ITS	071000L43	LEVAN INDIA	Levan Shanidze
ITS	071000L68	TRADING	Rajeev Ranjan
ITS	0710098C1	INDIA LEVAN CAY II	Levan Shanidze
ITS	0710098D9	IND LEVAN F&O/B79	Rajeev Ranjan
ITS	0710098H0	IND LEVAN FACI/B79	Rajeev Ranjan
ITS	0710098Q0	SPECLSTCKSCASH/B79	Shanidze, Levan
ITS	0710098R8	INDIA RAJEEV /0B79	UNASSIGNED
ITS	07100CJ08	SPECLSTCKSCASH/31B	Shanidze, Levan
ITS	0730042D4	INDONSRCSHPROP/37B	Vaish, Pankaj
ITS	07400C419	INDIA LEVAN/C13	Shanidze, Levan
ITS	0710092P8	JP CASH TR OUTPER	Shuji Yamamoto
ITS	0710092S2	EI CONN.	Yamamoto, Shuji
ITS	073003311	BLK TRD 1 ERR LBJ	UNASSIGNED
ITS	073003337	BLK TRD 3 ERR LBJ	UNASSIGNED
ITS	076002047	DES-OV	Shuji Yamamoto
ITS	076002237	YUZ-2	Shuji Yamamoto
TMS	93113071	LEHMAN BROS	MCHUGH, KENNETH
OTH	GFSADJ27989		UNASSIGNED
ITS	071000MN0	SEA BLOCK TRADING JK/187	Jake Tang Seng Kee
ITS	071002851	BLOCK KOREA	Jake Tang Seng Kee
ITS	0710029H4	SEA CASH FD TR JK	Jake Tang Seng Kee,Christopher Liem
ITS	071004980	SEACASH ADR/GDR FACIL	Jake Tang Seng Kee, Jonathan Ryan, Chris
ITS	071006555	BLOCK TAIWAN	Jake Tang Seng Kee
ITS	071006563	BLOCK SINGAPORE	Jake Tang Seng Kee
ITS	071006571	ASEAN	Jake Tang Seng Kee
ITS	07100BFM6	SEA CASH SG CL/187	Christopher Liem
ITS	07100BFP9	SEA CASH HK CL/187	Christopher Liem
ITS	072004R14	RENT A QF11	QFII
ITS	072004R22	RENT A QFII	QFII
ITS	072004SX3	CHINA A PROP	Jake Tang Seng Kee
ITS	0720060C4	AUS PL	Christopher Liem
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	Jake Tang Seng Kee, Jonathan Ryan, Chris
ITS	077003754	PARITY BOOK	Jake Tang Seng Kee
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071009120	LBAC NIKKEI 300 ARB	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	078007614	AR03 PORT STRATEGY	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	0710024N6	HK - ASIA CUSTOMER	Paul Beresford
ITS	071002GF0	GPT NON YEN EUROPE	Paul Beresford
ITS	071002TG4	FBAS	Paul Beresford
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	078007044	AR02 INDEX REBALAN	Nicholas J Heather / Jinhui Sun
ITS	078008406	GPT-840 (NY)	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	Watts, Nigel O
ITS	076004134	CVT FRONT ASIA	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	0710017T2	HK SYNDICATE NI	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078005147	ASIA SYNDICATE-LON	UNASSIGNED
ITS	073007148	LBAC VOL.	Atsushi Omoto
ITS	076002401	LBAC LONG CALL-WAS	Atsushi Omoto
ITS	077000396	LBAC PARITY	Adam Garrett
ITS	078004579	LBAC VOL MGN	Atsushi Omoto
ITS	078004595	LBAC PARITY MGN	Adam Garrett
OTH	GFSADJ27215		UNASSIGNED
ITS	071000MG5	H-GRG	Dustin Sugasa
ITS	071000MT7	H-C24	Jahanzeb Naseer
ITS	071000NN9	T-C32 MGN	Atsushi Omoto
ITS	0710079C4	H-C22	Rohit Chulani
ITS	0710079K6	H-C31	Tom Vilhauer
ITS	0710079L4	T-C32	Atsushi Omoto
ITS	07100CJ16	H-IN4	Jahanzeb Naseer
ITS	072004DM3	H-QFII STOCK BOOK	Foster Chiang
ITS	0730043F8	H-TCB	Thomas Vilhauer
ITS	0730043G6	H-TCB	Thomas Vilhauer
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
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	0720060T7	H-SG2	Antoine Fillet
ITS	078007697	H-QA1 LBCCA-AUS	Antoine Fillet
OTH	GFSADJ45082		Antoine Fillet
ITS	0710009Z8	H-HKS	Anthony Nate
ITS	071000NQ2	SGP MARGIN ACCT	LIU WALLACE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071000Q63	STRUCTURE PRODUCTS	Wallace Kai Yip Liu
ITS	07100BFX2	H-SSH	Anthony Nate
ITS	0720060V2	SST	UNASSIGNED
ITS	076006071	H-SGP SEASIA STRUC	Wallace Kai Yip Liu
ITS	0760063F0	H-HKT	Mennesson, Thomas
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
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
TMS	95126161	H-SGS	Alfred Leung
OTH	GFSADJ20131		UNASSIGNED
OTH	GFSADJ45527		UNASSIGNED
OTH	HKOTC		UNASSIGNED
OTH	&GFSADJ20384		UNASSIGNED
OTH	&GFSADJ24244		UNASSIGNED
ITS	071000525	T-SSB STOCK BOOK	Hidekazu Takahashi / Ryoichi Irisawa
ITS	071000939	T-SSE STOCK BOOK	Hidekazu Takahashi
ITS	071000D00	CERTIFICATE LBSNV	Alfred Leung
ITS	071000P23	T-STR STOCK	Hidekazu Takahashi
ITS	0710092F0	T- WSHE	Alfred Leung
ITS	071009708	T-ARL STOCK	ARNAUD BASTIT
ITS	072009525	T-SST STK BOOK	Hidekazu Takahashi
ITS	072009590	T-EOT STOCK BOOK	Alfred Leung
ITS	077002004	GED WTS SEC TOKYO	Alfred Leung
TMS	93115575	AGENCY INCENTIVE ACCT# 1	UNASSIGNED
TMS	95121582	EQUITY DERV TKY	UNASSIGNED
TMS	95126159	T-NIK	Alfred Leung
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
OTH	&EFS		UNASSIGNED
LIQ	FRL 208360	FRL/208360	KAHN
LIQ	FRL 259460	FRL/259460	KAHN
LIQ	FRL 259480	FRL/259480	KAHN
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	072000052	ECM ITL EQT LBHIUK	UNASSIGNED
ITS	072009434	SYND OPEN FINANCE	UNASSIGNED
ITS	076004563	SYND OPEN POSITIONS	UNASSIGNED
ITS	076008499	SYNDICATE WASH BK	UNASSIGNED
ITS	0720045S9	PRE EVENT	Amit Sarkar
ITS	0720045T7	MERGER ARBITRAGE_1	Amit Sarkar
ITS	0720045V2	MERGER ARBITRAGE 2	Amit Sarkar
ITS	072004TD6	DERIV SS	Amit Sarkar
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 7	STEPHEN KENDALL
ITS	0710021N9	KENDALL 6	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	0710023Z0	EQUITIES BOOK 7	Stephen J. Parry
ITS	071002LB3	AUTO	Stephen J. Parry
ITS	071002NP0	CONSUMER	UNASSIGNED
ITS	071002TF6	JM1	UNASSIGNED
ITS	071002YT0	SPARE BOOK1	Stephen J. Parry
ITS	0710047Y5	GAP	William Partridge
ITS	071005B19	JM2 PARIS	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071005B27	JM3 MIDCAP	UNASSIGNED
ITS	0720033B0	TI4	Andy Smith
ITS	0720035J1	INSURANCE BASKET	Andy Smith
ITS	0720035K8	MEDIA BASKET	Andy Smith
ITS	0720043K8	TELECOS	Andy Smith
ITS	072004F74	KENDALL 3	STEPHEN KENDALL
ITS	072004H15	CONSUMER	Andy Smith
ITS	072004H31	TECHNOLOGY	Andrew R. Smith
ITS	072004H49	TELECOMS	Andy Smith
ITS	072004H56	OILS	Andy Smith
ITS	072004H64	PHARMACEUTICALS	Andy Smith
ITS	072004H98	FINANCIALS	Andy Smith
ITS	072004JB1	INSURANCE	Andy Smith
ITS	072004JC9	RETAIL	Andy Smith
ITS	072004JJ4	INDUSTRIALS	Andy Smith
ITS	072004JK1	AUTOS	Andy Smith
ITS	072004JN5	GERMANY LONG TERM	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	071002YB9	VOL COR 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
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
OTH	&AW4		UNASSIGNED
ITS	0710020Q3	UAE FRONT BOOK	UNASSIGNED
ITS	076008473	LBIE EMG MTS WS BK	UNASSIGNED
ITS	078000866	EMG GREECE	Michel Danechi
ITS	078000890	EMG TURKEY	Michel Danechi

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	078000908	EMG ISRAEL	Michel Danechi
ITS	078000916	EMG SOUTH AFRICA	Michel Danechi
ITS	079000451	RUSSIA FLOW	Michel Danechi
ITS	079000477	POLAND FLOW	Michel Danechi
ITS	079000493	HUNGARY FLOW	Michel Danechi
TMS	93113039	EMERGING MARKET EUROPE	UNASSIGNED
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	072004L77	LISBON REMOTE	UNASSIGNED
ITS	072006695	EUROPE BROKER DEALER	J BUTLER
ITS	072006943	BANKS	Dean Schulberg
ITS	072007073	EXEC SVCS CROSSED FLOW	Dean Schulberg
ITS	072007743	SCANDINAVIAN	M GAETON / F JONSBERG
ITS	072007750	EURO PROPRIETARY TRADING	Dean Schulberg
ITS	072007776	DUTCH	S MARDEL
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	076008341	SCANDI WASH BOOK	M GAETON / F JONSBERG
ITS	076008440	SPECIALITY FIN WSH	Dean Schulberg
ITS	076009109	MILAN EPT ACT CASH	F FORNASIERO / A PENNINGTON
ITS	079000113	AGENCY TRADING BOOK	Dean Schulberg
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	077005072	RETINA CHINESE	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

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Source System	Account	Account Name	Trader Name
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	072004CN2	TACTICAL DELTA	Dean Schulberg
ITS	072004WD2	TACTICAL HEDGE 0	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	0710047Z2	PHARMA PIPELINES	UNASSIGNED
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	071004915	INSURANCE FRONT	Anthony Bray
ITS	071004923	INSURANCE WASH	Anthony Bray
ITS	071004931	INSURANCE ADR	Anthony Bray
ITS	071004949	INSURANCE PROP	Anthony Bray
ITS	071002919	MEDIA FRONT	Gregory R Best
ITS	071002927	PAN EURO MEDIA WSH	Gregory R Best
ITS	071002935	MEDIA ADR	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	0720034B9	OILS TECHNICALS	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

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Source System	Account	Account Name	Trader Name
ITS	078009370	OILS PAIRS	Michael Gaeton
ITS	078009412	ENERGY OPTIONS PRO	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	071002BZ1	RB 3	Dean Schulberg
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	076004266	EURO ERROR ACCOUNT	Dean Schulberg
ITS	076008416	UK GENERAL WASH	Dean Schulberg
ITS	078005857	PAN EUROPEAN TECH	Greg Best
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
TMS	93115499	TELECOM ADR BOOK 2	Gregory R Best
ITS	072003296	UTILITIES PROP	Michael Gaeton
ITS	072003312	UTILITIES FRONT	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	071002FR5	QUANT QT 3	ANDREW MANN1
ITS	071002FS3	QUANT QT 4	ANDREW MANN1
ITS	071002GB9	QUANT QP 1	ANDREW MANN1
ITS	071002GC7	QUANT QP 2	ANDREW MANN1
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	0720045J9	DIVIDEND YIELD	ANDREW MANN
ITS	0720045K6	LOW DEBT	ANDREW MANN

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Source System	Account	Account Name	Trader Name
ITS	0720045L4	MULTI VARIABLE VAL	ANDREW MANN
ITS	0720045M2	CLIENT FAC RISK V5	ANDREW MANN
ITS	0720045N0	CLIENT FAC RISK V6	ANDREW MANN
ITS	072004G24	UK EDK MEAN REV	ANDREW MANN1
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	078005485	INTRADAY OPEN REV	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	0720037Q3	REL VAL ED STRAT	Douglas S Goodwin
ITS	0720039V0	EURORISK ARB OPT	Douglas S Goodwin
ITS	072004TG9	REL VAL PRE EVENT	Douglas S Goodwin
ITS	076005461	INTERNATIONAL SWITCHES	Douglas S Goodwin
ITS	076008663	EURO RISK ARB	Douglas S Goodwin
ITS	073001869	EURO RISK ARB WASH	Douglas S Goodwin
ITS	076000264	HFS AGENCY TRADING	Douglas S Goodwin
ITS	076009026	CLIENT FACILITATIO	Douglas S Goodwin

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Source System	Account	Account Name	Trader Name
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	071002S18	CHI-X	N WELLS
ITS	071002SH3	CEA WASH BOOK	N WELLS
ITS	071002SZ3	HV ING DMA	N WELLS
ITS	0720037Y6	SANTANDER NETTING	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	0720099F2	EUROCLEAR CONV TRD	N WELLS
ITS	073001778	ELECTRONIC ERROR 1	N WELLS
ITS	073006710	ICG DMA NET	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	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	078005493	GUARANTEED VWAP	Matthew Carl Ekroth
OTH	ISPEU		Matthew Carl Ekroth
ITS	071004816	PROPRIETORY RISK 3	Mathew Carl Ekroth
ITS	072000698	IC5 INDEX CHNGS 5	Mathew Carl Ekroth
ITS	0720044C5	REVERSION 3	UNASSIGNED
ITS	072004CT9	REVERSION QUICK	Mathew Carl Ekroth
ITS	072004CW2	PROPRIETORY RISK A	Mathew Carl Ekroth
ITS	072004GH1	INDEX CHANGES 9	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	072004LF9	EURO PROG HEDGE	N WELLS
ITS	072007305	EUROPEAN PROGRAM- PGR	N WELLS
ITS	072007313	UK PROGRAMME - DGT	N WELLS

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Source System	Account	Account Name	Trader Name
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	076002930	EUROPE UBS ETF	Stefan Walgenbach
ITS	076006352	DELTA 1 INDEX BOOK	Stefan Walgenbach
ITS	078005642	RISK SWAP US TRADE	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
ITS	0710048D0	L-FINFRONT	Stefan Walgenbach
ITS	0710048H1	L-BCFRONT	OLIVIER BOSSARD
ITS	071005813	LBIE WLD EUR INDEX	Stefan Walgenbach
ITS	072004X33	AMM STOCK BASKET	Stefan Walgenbach
ITS	072004XZ2	AMM WASH	Stefan Walgenbach
ITS	072004Z64	JINSLBIE	Rachid Bouzouba
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

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Source System	Account	Account Name	Trader Name
ITS	075006106	FX CYCLICAL	
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
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	95121542	LBSF	UNASSIGNED
TMS	95121629	LBF	UNASSIGNED
ITS	0710005D1	OTC AND STOCK TRAD	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
ITS	0710006G3	L-SHTLBF	VIKESH KOTECHA
ITS	071000Q97	L-EXALBF	UNASSIGNED
ITS	0720041L8	L-SHTLBIE	VIKESH KOTECHA
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	071000QZ9	L-SRRLBF	UNASSIGNED
ITS	071002232	STOCK INDEX PAIRS	VIKESH KOTECHA

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Source System	Account	Account Name	Trader Name
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	071002TH2	L-TURLBIE	Olivier Bossard
ITS	071002TX7	L-RUALBIE	Olivier Bossard
ITS	0760062Y0	L-TURLBF	UNASSIGNED
ITS	0760062Z7	L-SAFLBF	Olivier Bossard
ITS	0760063C7	L-RUALBF	Olivier Bossard
ITS	0710000C8	FUND DERIVS HFR	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	OLIVIER BOSSARD
ITS	071002216	EXOTICS SECTOR	UNASSIGNED
ITS	071002224	FUND DERIVATIVES	UNASSIGNED
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	071002D22	L-EXQLBIE	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
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	95121780	L-VROLBSF	OLIVIER BOSSARD
TMS	95121785	L-EMHLBSF	Olivier Bossard
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
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	071002FM6	L-EEWLBIE	OLIVIER BOSSARD
ITS	071002K24	L-EX7LBIE	OLIVIER BOSSARD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710036J1	LBBEQDERIV	OLIVIER BOSSARD
ITS	0720039P3	EXOTSINGLEST3	OLIVIER BOSSARD
ITS	072004CK8	VOL WASH	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	0740031V6		
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	076006303	EXOTICS LONG TERM	OLIVIER BOSSARD
ITS	077001378	WORLD STOCK BASKET	OLIVIER BOSSARD
ITS	077001469	VOL MISC	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
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	UNASSIGNED
TMS	95121770	L-EXZLBSF	OLIVIER BOSSARD
TMS	95121817	LBF	OLIVIER BOSSARD
TMS	95121822	LBF	OLIVIER BOSSARD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
MTS	G1CW	CBO WAREHOUSE -OPEN	UNASSIGNED
MTS	GACW	CBO WAREHOUSE -GE	UNASSIGNED
MTS	GAL1	CDO ABS RES-RISK	UNASSIGNED
MTS	GAQJ	CORONA BOREALIS 2007-1	UNASSIGNED
MTS	GMDQ	GMDQ	UNASSIGNED
MTS	GMHS	CBO WAREHOUSE-LINCOLN	UNASSIGNED
MTS	GMRX	FIXED RATE REAL ESTATE ABS	UNASSIGNED
MTS	GMRY	CBO WAREHOUSE-DBZ	UNASSIGNED
MTS	GMU9	GMU9	UNASSIGNED
OTH	GFS30730CDOAJV		James Lee
ITS	074007790	HIGH YIELD LOANS	Schechter / Ufer / Lee
OTH	&ALL		PRIMARY CDO TEAM
OTH	&GASS		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	GA30	MOUNT WILSON	PRIMARY CDO TEAM
MTS	GACW	CBO WAREHOUSE -GE	PRIMARY CDO TEAM
MTS	GAL1	CDO ABS RES-RISK	PRIMARY CDO TEAM
MTS	GAQJ	CORONA BOREALIS 2007-1	PRIMARY CDO TEAM
MTS	GMDQ	GMDQ	PRIMARY CDO TEAM
MTS	GMHS	CBO WAREHOUSE-LINCOLN	PRIMARY CDO TEAM

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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
OTH	&9311760012		CANEZIN/FELDER/HORNICK
TMS	93117600		CANEZIN/FELDER/HORNICK
TMS	95121724		JOCK JONES
MTS	GANC	CDO MGMT MTS	PETER HORNICK
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
ITS	072006L23	GRANITE ITS	WEAVER
ITS	077009496	ITS INV - CELIK	WEAVER
MTS	GA6F	STRUCTURED CERTS FOR DELAWARE	WEAVER
MTS	GMWD	GOVERNMENT HEDGES	WEAVER
ITS	073008286	CRD EMG BASKET	GENTILE
OTH	&EAGLE-ENERGY		Kaushik Amin
OTH	&ENERGYCORP		BRIAN MANSON
OTH	&ENERGYGEN		UNASSIGNED
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

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	SWING234940	Swinglines/234940	MOYNIHAN
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	FRLBE252380	FRL -- BANKING EXECSS INVENTOR	Raymond A. Kahn
LIQ	FRLBH252360	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	INSYN411520	In Syndication/411520	Raymond A. Kahn
OTH	&15C		UNASSIGNED
TMS	93111152	SAPANSKI-ERROR AC	UNASSIGNED
OTH	IBCADFIDCORP		UNASSIGNED
ITS	079009510	LEH RE COLLATERAL	CORNALI
MTS	4MR1	WILTON RE DEPOT	UNASSIGNED
OTH	&C27		X
OTH	&FXFWDUSD		JP PARADIS
OTH	&IZZO		V. IZZO
OTH	&C05		X

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	GM4L	FNMA 5.25% 9/15/2016	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	AGENCIES	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	G1T2	ISHARE TRADING	TIM BAER
MTS	G1T3	LIFFE BONDS - INV	CDELANEY
MTS	G1TV	CASH	TIM BAER
MTS	G46L	CASH	GEWIRTZ
OTH	&HOUSEBALSHT		ADMIN
MTS	G1C8	FAY CASH	FAY
OTH	&GAC7		Deirdre Dunn/Christopher V Owen
MTS	G15W	AGENCY P/T OPTIONS	Deirdre Dunn/Christopher V Owen
MTS	GAC6	MBS FLOW BALLOONS	Deirdre Dunn/Jared Work

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GAD5	AD2 HEDGE LEDGER	Deirdre Dunn/Nathan Jones
MTS	GAGB	MTG/TSY HEDGE	Deirdre Dunn/Jared Work
MTS	GAM1	POOL TRADING	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	0710096X7	CB JGB	Christopher Brumbach
ITS	0710096Y5	AMIT JGB	Christopher Brumbach
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
ITS	0780014S0	LM PROP CB REG	Christopher Brumbach
MTS	61BM	ROBSON - LBSF	TROBSON
MTS	61TY	LBSF DERIVATIVE RESERVE	HOFFMAN
MTS	6AIW	LM PROP CB 6 COMP	Christopher Brumbach
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	G4TY	U.S. CASH	HOFFMAN
MTS	GDIW	LM PROP CASH CB	Christopher Brumbach
MTS	6AFV	CPI DERIV TREASURY NOTES	Alvaro Mucida
MTS	G12I	TSY HEDGE	SCELSA
MTS	G12T	OTC MBS OPTIONS	SCELSA
MTS	G12U	MBS HEDGE	SCELSA
MTS	G14J	CMM AGENCY PASS-THROUGHS	SCELSA
MTS	G1DQ	AGENCY PASS-THROUGHS	SCELSA
OTH	&CORECORP		DERIVATIVES CORPORATE
OTH	&CORECORPLBSF		DERIVATIVES CORPORATE
MTS	6ARQ	MDP COFI	MORTGAGE DERIVATIVES
MTS	6AZS	MDP CMO	PING FENG
MTS	6MKG	LBSF MORTGAGE DERIVATIVES	PING FENG
OTH	&EXOTOPT		EXOTIC OPTIONS
MTS	6ARU	LBSF EXOTIC OPTIONS	EXOTIC OPTIONS
MTS	6MAL	6MAL	FAUCHEUX, LUC

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
TMS	95126120	N-FDV	Lingfeng Song
OTH	GSFD		Lingfeng Song
TMS	95121878	HFR ETF	Ping Feng
MTS	G1AC	OTC TR OPT - INV	JEFF MICHAELS
MTS	G1AD	TR-OPT HED - INV	JEFF MICHAELS
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	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	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
MTS	GDCD	OFF THE RUN 2'S	Bradford Hughes
TMS	93115894	RELATIVE VALUE FUND	AWASTHI
OTH	&HGQTCRN/LBI		CANEZIN/FELDER/HORNICK
ITS	07300BCQ8	LB OFFSHORE LTD.	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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	CSDIR475050	CSDIR/Rene Canezin/HG Crd Stra	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
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
TMS	93101497	SYND MGD BOND CONTROL	UNASSIGNED
TMS	93102503	LEA POWER PARTNERS LLC 16 4Y	UNASSIGNED
TMS	93102573	$750MM GENERAL ELEC CAP CRP 7Y	UNASSIGNED
TMS	93102984	CORPORATE SYNDICATE	UNASSIGNED
MTS	GMKE	CONSOLIDATED EDISON 10YR & 30Y	UNASSIGNED
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
MTS	6A3S	SCT-INDUSTRIAL 4	RAGOSA
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	93117225	BRIAN MAGGIO	MAGGIO
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	JASON 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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
MTS	G1JN	DONG FINANCIALS	DONG
MTS	G1KL	ZERO COUPON BONDS	PSAKI
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	JASON QUINN
MTS	GADD	ROBINSON	Adam L. Robinson
MTS	GAU5	CROSSOVER BONDS	JASON 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	GMM2	AERO / REIT LBI	Adam L. Robinson
MTS	GMV4	KEVIN VAN DAM	Kevin Van Dam
MTS	GMY7	BRIAN MAGGIO	MAGGIO
LIQ	JQAML401810	JQAML (Quinn / Mogavero)/40181	JASON QUINN
OTH	&12Q		RYS
OTH	&LEHFRN		FEIDELSON
ITS	0710047W9	DCALSMJN	DAN CROWLEY
ITS	072003577	BULGARI-CAP SEC	BUGLIARI
ITS	078004074	PERPETUAL EUROS	BUGLIARI
TMS	93102609	CAP SEC TRUST RECEIPTS	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
TMS	93117517	ERIKA FAIRES	Erika Lyn Faires
TMS	93117518	CROWLEY/RYS	DAN CROWLEY
TMS	93117534	ANDREW LAYNG	LAYNG

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Source System	Account	Account Name	Trader Name
TMS	93117601	BUGLIARI CROWLEY POPE	DAN CROWLEY
TMS	93117602	CROWLEY GREGOREK	DAN CROWLEY
TMS	93117627	POPE/FAIRES	DARON POPE
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	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	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	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	GANE	CROWLEY GREGOREK	DAN CROWLEY
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	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
ITS	072008378	FRN'S	CONETTA
MTS	G10B	CIT	CONETTA
MTS	G1M3	COMMERCIAL PAPER (ASSET BACKED	PALERMO
MTS	G1N7	COMMERCIAL PAPER (ASSET BACKED	CONETTA
MTS	G1NL	COMMERCIAL PAPER (ASSET BACKED	PSIROGIANES
MTS	GA1P	COMMERCIAL PAPER CONETTA	CONETTA
MTS	GA1W	COMMERCIAL PAPER WEST	Sara West

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Source System	Account	Account Name	Trader Name
MTS	GA1X	COMMERCIAL PAPER PALERMO	PALERMO
MTS	GA1Z	COMMERCIAL PAPER PSIROGIANES	PSIROGIANES
MTS	GA53	COMMERCIAL PAPER PSIROGIANES	PSIROGIANES
MTS	GA5T	COMMERCIAL PAPER (L)	PALERMO
MTS	GA5U	COMMERCIAL PAPER (L)	PSIROGIANES
MTS	GAIY	COMM PAPER BRITT	Edward G. Britt
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	07200CP26	EQUITIESCCR	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	0740057F0	BRAZILCCR	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	93117570	LATIN AMERICA	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
MTS	GMU4	ASIA HIGH YIELD	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU5	SOVS/PROVS/SUPRAS	Satish Chellaram/Michael J. Cattano/Andr
MTS	GMU6	TWEBCCR	Satish Chellaram/Michael J. Cattano/Andr

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Source System	Account	Account Name	Trader Name
MTS	GMU7	BRAZILCCR	Satish Chellaram/Michael J. Cattano/Andr
OTH	&RESERVRB		HOUSE
ITS	07100BCR8	EMG LBDB	GENTILE
ITS	07100BCT4	HGSTRAINVEST	GRIMEH
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	072006DH9	CDS-OTHER-LBSF	NICOLETTA
ITS	072006K24	NICOLETTA ECUADOR	NICOLETTA
ITS	072006LN7	SHARRET CORP	SHARRET
ITS	072006R76	PORTFOLIO VEN	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	078000247	EMG EUROS -DAGUILLARD	ARCHIBOLD
ITS	078000254	EMG EUROS SCHEPT	CHRISTOPHER SMITH
ITS	078000338	RUSSIA	GRIMEH
ITS	078000346	TURKEY	GRIMEH

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Source System	Account	Account Name	Trader Name
ITS	078000569	VENEZUELA	MATT CLINTON
ITS	078001005	INDEX OPTIONS	CHRISTOPHER SMITH
ITS	0780013P7	VENZ BANCO CANARIA	GENTILE
ITS	078002FG2	ARG TOT RET	Matt Styczynski
TMS	93117296	MAGGIE ARCHIBOLD CORP	ARCHIBOLD
TMS	93117993	MARCHIBOLD LATAM	ARCHIBOLD
LIQ	EMG 222130	EMG Loans/222130	GENTILE
MTS	G1D0	VENZ PORTF 14JUN06 TSY	GENTILE
MTS	GA6Z	VENE CANARIAS	UNASSIGNED
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	GM9P	BRANDON CARMODY - UST	Brandon J. Carmody
MTS	GMMQ	NICOLETTA MEXICO	NICOLETTA
MTS	GMN3	NICOLETTA VENE	NICOLETTA
MTS	GMN8	NICOLETTA CHILE	NICOLETTA
MTS	GMW2	CDS OPTS - TREAS	Elnore-Richard Ignacio
MTS	GMX6	EMG SCT GOV	GENTILE
OTH	&HYF		UNASSIGNED
TMS	93102222	HOME DEPOT	SYND: CO-MGD
TMS	93102224	PILGRIM'S PRIDE DUAL TRANCHE	SYND: CO-MGD
TMS	93102240	USIS	SYND: LEAD
TMS	93117704	HY SYNDICATE HEDGE 2	ORLAN
ITS	073004673	FISCHER INDUSTRIAL	TIM FISCHER
ITS	0730046S7	SOBEL/CHUNG ITS	MIKE SOBEL
ITS	073004772	RETAIL MIKE SOBEL	MIKE SOBEL
ITS	0740063B1	SOBEL BEGGANS MSJB	MIKE SOBEL
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

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Source System	Account	Account Name	Trader Name
TMS	93117243	SOBEL BEGGANS JV	MIKE SOBEL
TMS	93117255	XOGAMING	MOGAVERO
TMS	93117256	XOMEDIA	MOGAVERO
TMS	93117258	XOHEALTH	MOGAVERO
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	93117385	MOGAVERO/FELTY JV TMS	MOGAVERO
TMS	93117644	LERNER BUILDER	Daniel Lerner
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	93117998	HY UTILITIES	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	&HY/SCT/LBSF		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
TMS	93117865	CORTESE/MOGAVEROJV	CORTESE
TMS	93117942	BARZIDEH-TMS	Daniel Barzideh
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	SECDB421720	SECDB- Daniel Barzideh/421720	Daniel Barzideh
LIQ	SECT 421720	SECT/421720	CANEZIN
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	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	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	93117247	JBTF JV	JOE BEGGANS
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117859	JBPSJV	JOE BEGGANS
TMS	93117868	HY MACRO HEDGE	PETER SCHELLBACH
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	DSTJG231710	Distressed Loans (Gramins)/231	GRAMINS
LIQ	DSTJG253730	Distressed Loans (Gramins)/253	GRAMINS
LIQ	DSTJG256690	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	JBASL256780	JBASL (Joseph Beggans)/256780	JOE BEGGANS
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

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Source System	Account	Account Name	Trader Name
LIQ	SYND 411620	IBD Shared Positions/411620	James P. Seery
LIQ	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	James P. Seery
LIQ	ASDBH299200	ASDBH- Alex Stromberg Daniel	Alexander Stromberg
LIQ	SECT2436500	SECT2/436500	Alexander Stromberg
LIQ	SECT3203310	SECT3 A Stromberg /203310	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	Matty/Alvarez NPLs
ITS	07100CH00	RESTR CRED COL NPL	Matty/Alvarez NPLs
ITS	07100CN03	FID FIN BH2	Matty/Alvarez NPLs
ITS	0760068L2	EMGCORP NPL LB1	Matty/Alvarez NPLs
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

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Source System	Account	Account Name	Trader Name
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
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	G16K	MUNI REFINANCE	Guy J. Murray
MTS	G16P	MUNI DEF	Guy J. Murray
MTS	G1F0	SWISS FRANCS SWAPS	Gregory Shlionsky
MTS	G1RK	MUNI DEFEASANCE	Guy J. Murray
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	93161449	CUSHION	William F. Connors
TMS	93161450	HOUSING	William F. Connors
TMS	93161451	LEASE	William F. Connors
TMS	93161452	GENERIC	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	93115880	LONG BONDS	James U. Van Metre
TMS	93117180	MANAGED MONEY	William J. Hopke
TMS	93161039	RETAIL	Jody T. Scharf
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
TMS	95121713	RIBCO HY	Todd A. Carnevale
MTS	G1D9	TAXABLE-HEDGE	Todd A. Carnevale
TMS	93117607	SAVRS TOB (SHORT TERM)	Francis E. Murphy
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	4AWD	ARCHSTONE FIXED RATE	Paul A. Hughson
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	4MJK	B NOTE I/O STRIPS	Paul A. Hughson
MTS	4MVJ	RTD FX RATE MORT	Paul A. Hughson
MTS	4MWD	ARCHSTONE FLOATING RATE	Kenneth C. Cohen
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

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Source System	Account	Account Name	Trader Name
MTS	GMWB	FLOATING NON IG	John E. Beaman
OTH	IBCASREIT		Paul A. Hughson
MTS	IMGC	RE BRIDGE EQUITY	Paul A. Hughson
LIQ	INSYN287920	In Syndication/287920	Paul A. Hughson
MTS	P91GA	FLOATING RATE NON-BANKING	Kenneth C. Cohen
MTS	P91JD	RTD FLT RATE B NOT	John E. Beaman
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
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
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

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Source System	Account	Account Name	Trader Name
MTS	4AGR	NON INVESTMENT GRADE	Mark A. Walsh
MTS	4AIH	CWL SUB PERFORMING	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
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	IAIH	IAIH	Mark A. Walsh
MTS	IANI	PTG LOANS	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	IM3O	PTG LOANS	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	UM3Z	PRINCIPAL TRANSACTION GROUP	Mark A. Walsh
MTS	UP3F		Mark A. Walsh

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	WAGR	RESIDENTIAL MORTGAGE FINANCE	Mark A. Walsh
MTS	WM3B	PRINCIPAL TRANSACTIONS GROUP	Mark A. Walsh
MTS	WM3T	PTG LOANS	Mark A. Walsh
MTS	XAIH	XAIH	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
OTH	&GMJB		SPERO
OTH	&LBSFDER		UNASSIGNED
ITS	077000982	CBO TRADING ITS AC	SPERO
TMS	93115872	ASSET BACKED SECURITIES	JOHN MCNIFF
MTS	G1XJ	CASH POSITIONS FOR AAA LEDGER	Jeong Gu Lee
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	G1KB	GMAC SMART 2007-1	KEVIN WHITE
MTS	GAL8	LOCAL INSIGHT MEDIA	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&18M		SHERR
MTS	G10J	ST CMO'S - INV	PEREIRA
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	G1BK	CMO FIXED	PEREIRA
MTS	G1DA	INVERSE FLOATERS	ZIRAKZADEH
MTS	G1DK	CMO COLLAT	PEREIRA
MTS	G1FV	CMO DERIVS	ZIRAKZADEH
MTS	G1GE	CMO FIXED	PEREIRA
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	GAD8	COLLATERAL TRADING ACCOUNT	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	GMB2	CMO COLLAT	PEREIRA
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Source System	Account	Account Name	Trader Name
MTS	GMHG	MBS OTHER HOUSE	UNASSIGNED
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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	AA79	NON-PERFORMING ASSETS	ZIFFER
MTS	CAHC	LCPI	DONOVAN
MTS	CMEN	COMFED	Matthew C. Miller
MTS	CMHN	SEASONED SUBS	Matthew C. Miller
MTS	F159	NEW CENTURY RESIDS	ZIFFER
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
MTS	FMEN	COMFED	Matthew C. Miller
MTS	FMJ0	NEW ISSUE NIM	Matthew C. Miller
MTS	FMVV	SUBPRIME RESIDUALS (BANKING)	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	GM93	SUBPRIME NEW ISSUE	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	GMHG	MBS OTHER HOUSE	ZIFFER
MTS	GMHN	COMFED	Matthew C. Miller
MTS	GMJ0	NEW ISSUE NIM	Matthew C. Miller

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	GMVV	SUBPRIME RESIDUALS	Matthew C. Miller
MTS	QWABC	GT INVESTMENT COMP	ZIFFER
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
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	A1HF	HYBRIDS A	HARGRAVE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
MTS	F1F3	RESIDUAL SECURITIES	Brendan A. Garvey
MTS	FA9N	SHORT ARM MTA SUBS	GARVEY/HARGRAVE
MTS	FA9T	SECONDARY TRADING	GARVEY/HARGRAVE
MTS	FAEJ	PRIME FIXED SUBS	NICKLAS
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	FM5N	ORIGINATION SECURITIES	HARGRAVE
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	G1GK	AGENCY & NON AGENCY REMICS	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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	GAYY	PRIME FIXED NEW ISSUE	Jeffrey Winkler
MTS	GAZS	OPTION ARM IO/PO SECONDARY 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
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	WABH	SECURITIZABLE LOANS	GARVEY/HARGRAVE
MTS	WADB	LEHMAN BROTHERS BANK	Brendan A. Garvey
MTS	WAEF	CALLED SECURITIZATIONS	Jeffrey Winkler

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	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
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	PREZIOSO
MTS	OM34	T&W BONDS	PRIMIANO/PREZIOSO
LIQ	SECTR260820	SECTR/260820	PREZIOSO
LIQ	SEPF1209990	SEPF1/209990	PREZIOSO
LIQ	WOODS221730	Woodside Financing/221730	PRIMIANO/PREZIOSO
MTS	X1B1	GREENTREE RESIDUAL	PRIMIANO/PREZIOSO
OTH	&CDOASIABS		Peck Chao Leo
OTH	CDOASIA		Peck Chao Leo
OTH	&NY1JD		LEO PECK CHAO
ITS	072003254	LBIE CDO ASIA	Peck Chao Leo
ITS	078008646	LBCCA CDO SYNTHETIC	Peck Chao Leo
LIQ	FRLBK489080	FRL - BANKING/489080	Janine M. Shugan
LIQ	FRLBK489890	FRL - BANKING/489890	Janine M. Shugan
ITS	0730043D3	ECLERX INV	HYUNG LEE
OTH	FIDCORPASIA		H. LEE
OTH	GFSADJ05282		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	ALMCOREJV		ALM JV
OTH	FXASIASWAPMTM		UNASSIGNED
ITS	0770002B2	FX BOND ASIA_IDR	Praveen Pabby
OTH	00235126A		UNASSIGNED
ITS	071005441	FID CORE DERIVATIVES KOREA	Sunghyun Yoo
ITS	071005508	SEOUL CALL	Sunghyun Yoo
OTH	GFSADJ41079		Satu S. Parikh
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	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
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	072006XD6	JPY FRNS	Michael Faller
ITS	074000514	306 - JGB OPTIONS	Jeremy Martin
ITS	076003649	434-DERIV JPY BOND	Jeremy Martin
ITS	076003664	406-JGB OPTION BND	Michael Faller
ITS	077004026	LEHMAN BROTHERS JAPAN INC.	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	DERIVLBSFSWMTM		Satu S. Parikh
OTH	&INDIA1/183		Eugene Y. Fung
OTH	&MIDEAST/00		DONG NAM
ITS	071002QR3	CBASWEQJV LBIE	Eugene Y. Fung

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	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
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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	&PHPNPL059C		Edwin Ching Him Wong
OTH	&WOORI1/NPLS		Edwin Ching Him Wong
OTH	&WOORI2/NPLS		Edwin Ching Him Wong
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	0720060L4	HY_INDIA_ASCOT	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	0780070D4	HY_OTHER_ASCOT	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	ASIAD275790	ASIA Distressed/275790	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	0770039V5	HY_FLOW_HK	Eugene Fung

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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
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	GFSADJ29955		Bernard YK Lau
OTH	GFSADJ40853		Mark Gabbay
OTH	GFSADJ40861		Jason Dunn
OTH	GFSADJ43642		Thomas M. Pearson
OTH	GFSADJ43872		UNASSIGNED
OTH	GFSADJ43905		Andrew W Au
OTH	GFSADJ46675		Charles Rubin
OTH	GFSADJ46888		Charles Rubin

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	GFSADJ56198		UNASSIGNED
OTH	GFSADJ21541		UNASSIGNED
OTH	GFSADJ22487		UNASSIGNED
OTH	GFSADJ25858		UNASSIGNED
OTH	GFSADJ25862		UNASSIGNED
OTH	GFSADJ40858		UNASSIGNED
OTH	GFSADJ40862		UNASSIGNED
OTH	GFSADJ41479		UNASSIGNED
OTH	GFSADJ43390		UNASSIGNED
OTH	GFSADJ43598		UNASSIGNED
LIQ	PTG-T215410	PTG - Tokyo/215410	UNASSIGNED
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
ITS	0730041C7	ASSET BACKED LOANS	UNASSIGNED
OTH	GFSADJ22401		Carlos M. Manalac
OTH	GFSADJ49044		Carlos M. Manalac
ITS	077009595	JPY ABS	Tomohiro Mikajiri
OTH	MTMA		Tomohiro Mikajiri
ITS	076000439	CORPORATE BONDS FOR ABCP FUBON	UNASSIGNED
OTH	GFSADJ26709		Carlos M. Manalac
OTH	GFSADJ27852		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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93111997	OLD ACCOUNT	MICHAL OULIK
LIQ	CDOL 259650	CDO LOANS/259650	MICHAL OULIK
LIQ	CDOL 297290	CDO LOANS/297290	MICHAL OULIK
OTH	GFS27926DVMTM		GEORGES ASSI
OTH	GFS29729SFDMTM		GEORGES ASSI
OTH	GFS29730FIN46		GEORGES ASSI
ITS	072006YN3	50078CDOEQBONDITS	Marc Ross Steinberg
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
ITS	072007974	CDO SEC BONDS	TAVARES
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
LIQ	ILLIQ484940	ILLIQ - Illiquids Loan Book (L	L FAVERO
ITS	0710025B1	SP LBIE BOND BOOK	JONATHAN HACON
ITS	07200CQK5	BONDS	JONATHAN HACON
ITS	07200CRF5	LBI BOND	UNASSIGNED
ITS	07300P1D8	SP-LBCS BONDS	JONATHAN HACON
ITS	074005726	AGY COMMODITY LINK	JONATHAN HACON
TMS	93117736	TMS STRUCTURED	JONATHAN HACON
LIQ	FRL 208370	FRL/208370	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	0710016T3	OB ROMANIA	Olgay Buyukkayali
ITS	0710016V8	OB BONDS TRY	Olgay Buyukkayali
ITS	071002JV2	GB EXOTIC LBIE	A Yigitbasioglu (MTN)
ITS	072003353	RG SAUDI HEDGE	Daniel Jakub Krzanicki
ITS	074002106	EVRO SYN RUSSIA	Greg Gentile
ITS	074007691	EMG LATIN	Greg Gentile

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
OTH	GFS27521DVMTM		EMGLM
OTH	&IRFX36120		KERIM ACANAL
TMS	93113063	R GIBBIN'S EQUITY OPTIONS	DEPARTED
ITS	072004PY4	FX LINKED NOTES AG	SILASH RUPARELL
OTH	&FUNDSJV		VEZIE
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
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
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	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
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	0720037X8	THOMAS LERICHE EUR	Thomas Edgard Leriche

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	074002205	OPTIONS 19	E-COMMERCE
ITS	074007188	ARBITRAGE	SHU YANG
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
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
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	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	077005148	ASSET SWAP BUS - I	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	074008269	AFF DEBT ITL #1	KIERAN HIGGINS
ITS	076008762	461 BOND TRADING	KIERAN HIGGINS
ITS	078001526	LONDON OPTIONS 110	KIERAN HIGGINS
ITS	078005196	STRUCTURED BOND WS	KIERAN HIGGINS
MTS	6AMB	110 ITS	KIERAN HIGGINS
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
ITS	078006079	OTC MRGN COLLAT	UNASSIGNED
ITS	072004FQ2	USD SECONDARY	USD EXOTICS
ITS	074008376	CREDIT VOL BONDS	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 Sarsenbaeva
ITS	071004CY9	29734EURXOVERITS	NASSER
ITS	071004FQ3	29734INSURANCEITS	MAYES
ITS	072004229	25700INDMCDSCASHBO	PETER DUENAS
ITS	072004D11		MAYES
ITS	072004D27	24817FINBACKITS	MAYES
ITS	072004D43	24817PREFITS	MAYES
ITS	0720097J6	24817GBPITSFIN	MATT BENNIE
ITS	0720097M9	24817GBPPITSAAA	MATT BENNIE
ITS	0720097R8	24527GBPCDSABS	MAYES
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	074002809	EUROSTERLING BOOK	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
LIQ	HGCTE297340	High Grade Credit Trading Euro	PETER DUENAS
ITS	071001713	STG PREFS	SYNDICATE
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
ITS	0720041C8	NEW MTNS & FRNS	JOHN FORD
ITS	073001919	SECONDARY MTNS	MTNS
ITS	074002148	MONEY MKT FUTURES	JOHN FORD
ITS	074007071	NON USD CP	JOHN FORD
OTH	&FXLBIE43643		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
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	DSTRD224310	DSTRD/224310	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
OTH	&45471JVYANKEE		UNASSIGNED
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	0720036P6	25702 TRAD MMM ITS	MAURO M MIRANDA
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
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 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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	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
LIQ	REMEZ486910	REMEZ- James Blackmore/486910	UNASSIGNED
LIQ	REMEZ561730	REMEZ- James Blackmore/561730	UNASSIGNED
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	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	072004T79	ABS BONDS PROP BK	ALEX MADDOX
ITS	074001363	EURO ABS	ALEX MADDOX
LIQ	LIBPS418510	LIBPS- Peter Sugarman/418510	UNASSIGNED
OTH	&MORTGAGES		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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
LIQ	SMFKK487310	SMFKK - Stepstone Mortgages Fu	UNASSIGNED
LIQ	SMFLK487330	SMFLK - Stepstone Mortgages Fu	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	CASAM495940	CASAM- Alex Maddox/495940	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	072000B50	ATLANTIS 07-01	UNASSIGNED
ITS	072000BF8	CIRENE - LBUKRE	UNASSIGNED
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 429410	Non Performing Loans/429410	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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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
TMS	9311750013	NB ASSET MANAGEMENT ERROR A/C	UNASSIGNED
OTH	PIMEMPLYELOAN		UNASSIGNED
TMS	93115603	NY WFC AVG PX ACCOUNT	UNASSIGNED
TMS	9311560313	NY WFC AVG PX ACCOUNT	UNASSIGNED
TMS	93117306	LEHMAN BROTHERS INC	UNASSIGNED
TMS	9311775317		UNASSIGNED
OTH	GFSADJ00306		UNASSIGNED
TMS	9311570213	LEHMAN BROTHERS MOXY ALLOC	UNASSIGNED
TMS	93115535	BOSTON AVG PX ACCOUNT	UNASSIGNED
TMS	9311553516	BOSTON AVG PX ACCOUNT	UNASSIGNED
TMS	9311561410	BOSTON (031) AVG PX ACCOUNT	UNASSIGNED
TMS	93117358	LEHMAN BROTHERS INC	UNASSIGNED
TMS	9311553219	CHICAGO AVG PX ACCOUNT	UNASSIGNED
TMS	9311553318	DALLAS AVG PX ACCOUNT	UNASSIGNED
TMS	9311560412	LOS ANGELES AVG PX ACCOUNT	UNASSIGNED
TMS	93117094	LEHMAN BROTHERS INC	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	93117525	LEHMAN BROTHERS INC	UNASSIGNED
TMS	93117737	OPS ERROR ACCT BR 737 BA	UNASSIGNED
TMS	9311553417	MIAMI AVG PX ACCOUNT	UNASSIGNED
TMS	93117733	LEHMAN BROTHERS INC	UNASSIGNED
OTH	&ERRAP		UNASSIGNED
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	93117945	LB CDO OPP 2004-2	UNASSIGNED
TMS	93117946	LB CDO OPP 2004-3	UNASSIGNED
TMS	93117995	LB CDO OPP IIA	TK Narayan
TMS	93117996	LB CDO OPP IIB	TK Narayan
TMS	93117997	LB CDO OPP IIC	TK Narayan
TMS	95121908	PECDOII GL/LP	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
LIQ	SNLOA562140	SNLOA-IMD/562140	UNASSIGNED
OTH	MBFUND#3		UNASSIGNED
OTH	&SAMKT		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
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
TMS	93115350	LEHMAN BROTHERS	UNASSIGNED
ITS	072004VJ0	ICG EQUITIES	UNASSIGNED
ITS	072004526	EURO MEZZ BONDS LB	ENTWISLE, JULIAN
ITS	07300BCN5	EUROMEZZ LB OFFSHR	Julian N. Entwisle
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	G12S	AGENCIES	FIRM CAP
MTS	G1FY	REPO	FIRM CAP
MTS	G477	BORROW VS CASH	FIRM CAP
MTS	G47X	SAFEKEEP REPO - RR	FIRM CAP
MTS	G4BT	WHOLE LN/COLLAT SW BORR VS CAS	BONDS BORROW
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
ITS	077009538	LBJ INVESTMENT SECURITIES	UNASSIGNED
ITS	076002781	LBSF CORP. INVEST.	UNASSIGNED
MTS	G153	SHK US DOLLAR YIELD PLUS FUND	COGHLAN
MTS	GABL	BMO NESBITT BURNS CORP	COGHLAN
MTS	GDS3	DEUTSCHE BANK AG LONDON	COGHLAN
MTS	GDVJ	CASTLERIGG MSTR INVEST SOV DBT	COGHLAN
MTS	PEDWQ	SAC GLOBAL MACRO FUND LLC	COGHLAN
MTS	PEPJ9	SIGMA FIXED INCOME FUND LTD 1	COGHLAN
ITS	078004314	PB DW OOIC	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
TMS	93115989	E-CONN TRADING ACCOUNT	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	0710002L6	TU2	MIKE MEYS
ITS	0710002W2	TU10	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	072006D63	BASKET	Anand Krishnan
ITS	072006J83	SB7	Thomas Regazzi
ITS	073008237	CVSWP	UNASSIGNED
ITS	0730082G8	SB1	Anand Krishnan
ITS	0730082H6	SB6	Thomas Regazzi
ITS	0730082J2	SB3	Anand Krishnan
ITS	0730082K9	SB4	Anand Krishnan
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	93920044	LBSF INC N-SP1	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	95121638	ETF-INDECIES	MIKE MEYS
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
TMS	95121729	ST5	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
TMS	95121867	CI ELECTRONIC	Thomas Regazzi
TMS	95121868	LISTED OPTIONS	Thomas Regazzi
TMS	95121869	WF12	Thomas Regazzi
TMS	95121870	S5OILP	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	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
ITS	078002FR8	STOCK HEDGES	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	95121691	STAT ARB FLIP	UNASSIGNED
TMS	95121692	STAT ARB FLIP	UNASSIGNED
TMS	95126143	STAT ARB FLIP	UNASSIGNED
OTH	GFSADJ43387		UNASSIGNED
OTH	GFSADJ43387NO		UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	G4KI	STRUCTURED FAS133	Michael A. Webb/George V. Van Schaick
MTS	G4PL	PRIVATE LABELS / ABS	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
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	G1TB	SPEC BILLS/SHT CPN REPO/MAT	ELLSWORTH
MTS	G274	SPECIALS - TERM - RE	LOHUIS/LICINI
MTS	G40D	OFF-THE-RUN SPECIALS	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	G4SA	CASH TREASURIES	Dana M. Calistru
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	GD1C	RR PARTICIPATION	CROUTIER
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	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
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	071000NJ8	SPB HK SECTORIND2	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	071002F04	SPB TWD SECTOR I	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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
OTH	GFSADJ40130		Tim Wannenmacher
OTH	GFSADJ42196		Tim Wannenmacher
OTH	GFSADJ46520		Tim Wannenmacher
OTH	GFSADJ46663		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	071002SF7	SAC MULTIQUANT HKD	Tim Wannenmacher
ITS	071002VV8	Y.FRIEDMAN-MLK	Tim Wannenmacher
ITS	071002ZS1	LPS-JAGGI MLPKRW	Tim Wannenmacher
ITS	0710066C9	GSA AUD SWAP HEDGE	Tim Wannenmacher
ITS	0710079T7	LPS-SACMA C.RUST	Tim Wannenmacher
ITS	0710079Y6	LPS-GSAGEF AUD	Tim Wannenmacher
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
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	0710096B5	LPS-AIG JPY	Tim Wannenmacher
ITS	0710096C3	LPS-TWR SPIRE JPY	Tim Wannenmacher
ITS	0710096L3	LPS-BURLACU MLPJPY	Tim Wannenmacher
ITS	0710096N9	LPS-GSA CAP JPY	Tim Wannenmacher
ITS	071009773	FRIEDMAN- LPS MLJ1	Tim Wannenmacher
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	0770038W4	MILP 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	077006161	LPS-J.QUI JPY	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

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Source System	Account	Account Name	Trader Name
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	0720037H3	CONCORDIA WASH	John Lane Lowrey
ITS	0720039S7	E-COMM WASH DE SHA	John Lane Lowrey
ITS	0720044J0	AQR DMA WAR LPS	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
ITS	072004TZ7	ETF FINANCING	UNASSIGNED
ITS	076005537	COLL PLEDGED SECURED HLDG	UNASSIGNED
OTH	GFSEUR183ISL		UNASSIGNED
ITS	032100109	GLG PARTNERS LP FOR *MARTIN MCCA	
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	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 SYRINX A	
ITS	032101396	GLG PARTNERS LP FOR *PATRIZIA MI	
ITS	032101917	GLG PARTNERS LP FOR *GEORGES ABI MALHAB BARAKAT	
ITS	032102006	GLG PARTNERS LP FOR *MADAME SIHAM CATAFAGO	
ITS	032103269	GLG PARTNERS LP FOR *MR RICHARD J BRUCE	
ITS	032103400	GLG PARTNERS LP FOR *INTERPULP INVESTMENTS LTD	
ITS	032103632	GLG PARTNERS LP FOR *SIPI FINANCE S.A.	
ITS	032103657	GLG PARTNERS LP FOR *DORVAL INVESTMENTS SA	
ITS	032103715	GLG PARTNERS LP FOR *MME M LAFOURCADE SMADJA	
ITS	032103772	GLG PARTNERS LP FOR *MR RIFAT KAMHI	
ITS	032103814	GLG PARTNERS LP FOR *INTERINVEST	
ITS	032104002	GLG PARTNERS LP FOR *MR MARK KONTKOWSKI	
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 HORIZONS INVESTMENTS LTD	
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 MOORE	
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	

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Source System	Account	Account Name	Trader Name
ITS	032104663	GLG PARTNERS LP FOR *JAMES SALTISSI	
ITS	032104705	GLG PARTNERS LP FOR *ALLPAX LIMITED	
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 DANIELE OPMAN	
ITS	032110140	GLG PARTNERS LP FOR *MR GAVIN ROSSDALE	
ITS	032110165	GLG PARTNERS LP FOR *BONVILLE INVESTMENTS LIMITED	
ITS	032110249	GLG PARTNERS LP FOR *A&M INVESTMENT HOLDINGS LTD	
ITS	032110280	GLG PARTNERS LP FOR *DEAN BROWN & JULIE LEE-AMIES	
ITS	032110306	GLG PARTNERS LP FOR *UNIONHALL CORPORATION	
ITS	032110314	GLG PARTNERS LP FOR *CANDLEWOOD HOLDINGS LIMITED	
ITS	032110330	GLG PARTNERS LP FOR *CAHILL ENTE	
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 DAV	
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 CLIFF	
ITS	032110991	GLG PARTNERS LP FOR *GITESH PARM	
ITS	032111346	GLG PARTNERS LP FOR *DARAM ENTER	
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 POWELL	
ITS	032111734	GLG PARTNERS LP FOR *W P NOMINEES LTD	
ITS	032111759	GLG PARTNERS LP FOR *LUCRUM SA	
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 LIMITED	
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	

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Source System	Account	Account Name	Trader Name
ITS	032112096	GLG PARTNERS LP FOR *RED CANYON INDUSTRIES LTD	
ITS	032112104	GLG PARTNERS LP FOR *SYLVIA SERRA DI CASSANO	
ITS	032112260	GLG PARTNERS LP FOR *MR STEPHEN BULLOCK	
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	
ITS	032112781	GLG PARTNERS LP FOR *VALLON INVE	
ITS	032112815	GLG PARTNERS LP FOR *MARIE-LAURE	
ITS	032112971	GLG PARTNERS LP FOR *LES EDGARTRUST C/O GILES ALLE	
ITS	032112997	GLG PARTNERS LP FOR*JUNIUS HOLDINGS INC	
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 PETERAL	
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*ROTHSCHILDTS	
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 VERWA	
ITS	032113623	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113631	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113649	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113656	GLG PARTNERS LP FOR* FAGEB VERWA	
ITS	032113698	GLG PARTNERS LP FOR* LIKIPI HOLDING SA-SUB ACCOUNT	
ITS	032113797	GLG PARTNERS LP FOR* DIAMOND VAL	
ITS	032113805	GLG PARTNERS LP FOR* STARGLOW VE	
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 INVE	
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 JE	
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	

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Source System	Account	Account Name	Trader Name
ITS	032114522	GLG PARTNERS LP FOR* TREFINANCE SA	
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	
ITS	032115115	GLG PARTNERS LP FOR* MICHAEL STR	
ITS	032115123	GLG PARTNERS LP FOR* THE TRUSTEE	
ITS	032115131	GLG PARTNERS LP FOR* WOLANSKI & CO PERSONAL PENSIO	
ITS	032115172	GLG PARTNERS LP FOR* MDS HOLDING	
ITS	032115222	GLG PARTNERS LP FOR* GEOFFREY R DAVIES & LYNNE S K	
ITS	032115263	GLG PARTNERS LP FOR* MAPLETON LI	
ITS	032115271	GLG PARTNERS LP FOR* PAULINE & M	
ITS	032115313	GLG PARTNERS LP FOR* YVES & ANNE	
ITS	032115370	GLG PARTNERS LP FOR* NICHSEI ADI	
ITS	032115388	GLG PARTNERS LP FOR* HIGH POINT RENDEL PENSION PLA	
ITS	032115420	GLG PARTNERS LP FOR* THE BRAIN R	
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 *BAMBRIDGEIN	
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 INV PERSONAL PENS	
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 BOCQUET	
ITS	032116337	GLG PARTNERS LP FOR* WICKETKEEPE	
ITS	032116402	GLG PARTNERS LP FOR*	UNASSIGNED
ITS	032116493	GLG PARTNERS LP FOR* PAULINE &MA	
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	
ITS	032116626	GLG PARTNERS LP FOR* GREG COFFEY	
ITS	032116634	GLG PARTNERS LP FOR* PAULINE & M	
ITS	032116709	GLG PARTNERS LP FOR STRANLEY CAP	
ITS	032116717	GLG PARTNERS LP FOR* CARLYLE TRA	

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Source System	Account	Account Name	Trader Name
ITS	032116733	GLG PARTNERS LP FOR* CARLYLE TRA	
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	032116956	GLG PARTNERS LP FOR* ALCOA BRITAIN PENSION SCHEME	
ITS	032116964	GLG PARTNERS LP FOR* LUCY ROY FOR THE BENEFIT OF A	
ITS	032117038	GLG PARTNERS LP FOR *MARCUS BURN	
ITS	056000367	PALLADIN GROUP LP	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	056002280	RAMIUS FUND LTD	UNASSIGNED
ITS	056002579	THE GLENEAGLES FUND COMPANY	UNASSIGNED
ITS	056002587	HICK INVESTMENTS LIMITED	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

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Source System	Account	Account Name	Trader Name
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	056003916	RAPHAEL II LTD	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
ITS	056004211	THE TUDOR BVI GLOBAL PORTFOLIO	UNASSIGNED
ITS	056004229	TUDOR PROPRIETARY TRADING LLC	UNASSIGNED
ITS	056004278	KBC FINANCIAL PRODUCTS UK LTD	UNASSIGNED
ITS	056004286	AMERICAN MSTRS FD AG ABSOLUTE	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	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	056005523	CITADEL EQUITY FUND LIMITED	UNASSIGNED
ITS	056005630	AVENDIS CAPITAL SA	UNASSIGNED
ITS	056005648	STURGEON LIMITED	UNASSIGNED
ITS	056005663	CITADEL HORIZON SARL	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	056005986	BTR GLOBAL OPPORTUNITY	UNASSIGNED
ITS	056006075	BTR GBL PROSPECTOR II	UNASSIGNED
ITS	056006174	THE WATER MASTER FUND	UNASSIGNED
ITS	056006190	TUDOR PRINCETON LLC	UNASSIGNED
ITS	056006232	SAC STRATEGIC INVESTMENTS LLC	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056006372	STARK MASTER FUND LTD RE STARK	UNASSIGNED
ITS	056006406	NORTH NORTHWEST FUND	UNASSIGNED
ITS	056006414	NORTHWEST CONVERTIBLE	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	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
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	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

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Source System	Account	Account Name	Trader Name
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
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	056009087	D QUANT SPECIAL OP FD LP(AC:2)	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	056009699	DRAWBRIDGE GBL MAC MST FD LTD	UNASSIGNED
ITS	056009806	BARNET PARTNERS LTD	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 GLOBAL LTD RE TIGER	UNASSIGNED
ITS	056011133	BASSO MULTI-STRATEGY HOLDING	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056011174	BASSO FUND LTD RE BASSO	UNASSIGNED
ITS	056011489	DRAWBRIDGE GBL MACRO MSTR FD	UNASSIGNED
ITS	056011679	O'CONNOR GBL CONV BOND MASTER	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
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	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	056013279	HFF I LLC (SEQUENCE)	UNASSIGNED
ITS	056013295	HFF I LLC (TRADEWORX)	UNASSIGNED
ITS	056013352	ROYAT CAPITAL LLC	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
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	056013485	CYRUS SHORT CREDIT MASTER FND	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	056014061	DIGILOG 4TH POWER MASTER FD	UNASSIGNED
ITS	056014152	ANGLIAN COMMODITIES FUND LTD	UNASSIGNED
ITS	056014293	GSA GLOBAL EQUITIES MA FD LTD	UNASSIGNED
ITS	056014426	FALCON RELATIVE VALUE FD LTD	UNASSIGNED
ITS	056014608	TEWKSBURY INVESTMENT FUND LTD	UNASSIGNED
ITS	056014616	TEWKSBURY INV FUND LTD (JPY)	UNASSIGNED
ITS	056014624	TEWKSBURY INV FD LTD (CONVERT)	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	056014772	CAXTON INTL LTD(SHERRY1)	UNASSIGNED
ITS	056014780	GREEN T G2 FUND LTD (SHERRY)	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	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	056015530	DIAMONDBACK MSTR FD LTD RE	UNASSIGNED
ITS	056015605	DIAMONDBACK MSTR FD LTD -QMA1	UNASSIGNED
ITS	056015639	TYKHE FUND QLS LTD RE TYKHE	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

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Source System	Account	Account Name	Trader Name
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
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	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	056017924	ING QUANT STRATS MST LTD (HIGH	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	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	056019029	HFF V(WALLACE) TO HFF V	UNASSIGNED
ITS	056019060	(CAP STRUCTURE) SAILFISH	UNASSIGNED
ITS	056019078	(FISH) SAILFISH MULTI-STRAT	UNASSIGNED
ITS	056019086	(CREDIT RV) SAILFISH	UNASSIGNED

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Source System	Account	Account Name	Trader Name
ITS	056019102	(LEV FINANCE) SAILFISH	UNASSIGNED
ITS	056019144	SAILFISH MULTI STRAT FIXED	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	056019318	HFF I LLC (STARWOOD)	UNASSIGNED
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	056019490	HFF V LLC (A/C QUANTMETRICS)	UNASSIGNED
ITS	056019557	PARHELION FUND LTD (ACCT	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	056020142	GBL ALPHA ALLIANCE E MF LP	UNASSIGNED
ITS	056020522	HARBINGER CAPITAL PARTNERS MST	UNASSIGNED
ITS	056020530	HARBERT VALUE MST FD LTD	UNASSIGNED
ITS	056020647	SANTA BARBARA QUANT STRAT	UNASSIGNED
ITS	056020704	SAC MULTI QUANT FND LLC (HOU)	UNASSIGNED
ITS	056020779	CRESTVIEW CAPITAL MASTER LLC	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

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Source System	Account	Account Name	Trader Name
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	056021900	GALLEON BUCCANEER'S OS(OPTION)	UNASSIGNED
ITS	056022015	AGILE NEXUS MULTI STRATEGY	UNASSIGNED
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	056022205	WR MULTI STRAT MT FUND (LOOMIS	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	056023518	TRADEWORX PROPRIETARY	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	056023625	PUTNAM INVESTMENTSLLC	UNASSIGNED
ITS	056023633	PUTNAM INVESTMENTS LLC	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	056023807	HITE MASTER EQUITIES IIL LTD	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	056025380	BATTENKILL 130/30 FUND LP RE	UNASSIGNED
ITS	056025406	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025414	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025430	HITE MASTER EQUITIES IIL LTD	UNASSIGNED
ITS	056025448	HITE MASTER EQUITIES IIL LTD	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	056026404	ING PTY ALPHA FUND LLC (QUANT	UNASSIGNED
ITS	056026453	05602645 PCRG RE 05602645 PBCG	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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Source System	Account	Account Name	Trader Name
ITS	056026545	MACKAY SHIELDS CREDIT STRATEGY	UNASSIGNED
ITS	056026602	BRIGADE LEVERAGED CAP	UNASSIGNED
ITS	056027006	DRAWBRIDGE GLOBAL MACRO	UNASSIGNED
ITS	056027147	LAZARD FRERES AND CO LLC	UNASSIGNED
ITS	056027188	LAZARD FRERES AND CO LLC	UNASSIGNED
ITS	056027212	LAZARD FRERES AND CO LLC	UNASSIGNED
ITS	056027477	ONE EAST LIQUIDITY MASTER LP	UNASSIGNED
ITS	056027519	CAXTON INTERNATIONAL LTD(PECK)	UNASSIGNED
ITS	056027949	ANASAZI SEGREGATED PORTFOLIO	UNASSIGNED
ITS	056027956	ANASAZI II SEGREGATED PORT	UNASSIGNED
ITS	056028038	KYLIN FUND LP RE KYLIN	UNASSIGNED
ITS	056028046	KYLIN OFFFSHORE MASTER FD	UNASSIGNED
ITS	056028343	CHILTON NEW ERA PARTNERS LP	UNASSIGNED
ITS	056028376	HALBIS US CR ALPHA MA FDLTD	UNASSIGNED
ITS	056029671	EIGER FINANCE CORP MRKT NTRL	UNASSIGNED
ITS	056029689	EIGER FINANCE CORP MRKT NRTL	UNASSIGNED
ITS	056031131	GLG MARKET NEUTRAL FD - LBPB	UNASSIGNED
ITS	056031503	GLG EUROPEAN LNG/SHT - LBPB	UNASSIGNED
ITS	056031602	GLG NORTH AMERICAN OPPORTUNITY	UNASSIGNED
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	056033806	GLG EMERGING MARKETS FUND	UNASSIGNED
ITS	056034408	CASAM GLG EUROPEAN LONG-SHORT	UNASSIGNED
ITS	056034507	CASAM GLG EUROPEAN EQ MKT	UNASSIGNED
ITS	056034705	MAC PILSUDSKI 20A LIMITED RE	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	056051501	FUNDAMENTAL MKT NEU MAC 81 LTD	UNASSIGNED
ITS	056060015	BAREP ACHILLEA	UNASSIGNED
ITS	056060247	AMARANTH LLC (MANOS CANADA)	UNASSIGNED
ITS	056060965	QM ACTIVE ALPHA FUND LTD RE	UNASSIGNED
ITS	056060973	LMA SPC OBO MAP 15 SEGREGATED	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	056061153	THE TOMAHAWK FUND	UNASSIGNED
ITS	056061161	THE JANDAKOT FUND	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	056061906	RED-STARS.COM STAT ARBRITAGE	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	056062755	MKM LONGBOAT MULTI-STRATEGY	UNASSIGNED
ITS	056062904	CAISBLDB TTEE CASAM SYSTEIAEQ	UNASSIGNED
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	056064777	COOPERNEFF MASTER FD 1 SPC MS	UNASSIGNED
ITS	056064900	LONDON DIVERSIFIED FD LTD RE	UNASSIGNED
ITS	056064942	PARAGON CAPITAL MGMNT FD LTD	UNASSIGNED
ITS	056065303	FAIRFIELD CAPITAL LIMITED RE	UNASSIGNED
ITS	056065519	LHM BRT MYRYLLION MST FND LTD	UNASSIGNED

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	056066012	HAMPSTEAD GLOBAL MASTER FUND	UNASSIGNED
ITS	056066152	BREVAN HOWARD EQTY STRATGS MA	UNASSIGNED
ITS	056066558	GLOBALAGRICAP FUND RE GLOBAL-	UNASSIGNED
ITS	056066806	FL TRADING AS	UNASSIGNED
ITS	056099799	PRIME TEST CLIENT 3	UNASSIGNED
ITS	056200520	BGI JAPAN ALPHA ADVANTAGE ABS	UNASSIGNED
ITS	056504566	PRIME BROKER SWITCH ACCOUNT	UNASSIGNED
ITS	056513898	PB CLIENT TRANSFER	UNASSIGNED
ITS	056531890	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	056800063	DRAWBRIDGE GBL QUANTITATIVE	UNASSIGNED
ITS	056800139	GLG PARTNERS LP	UNASSIGNED
ITS	056812035	ITS SETT A/C FOR TEWKSBURY	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
ITS	078005774	PRIME BROKER COMMS	UNASSIGNED
ITS	078006103	GLG PCS DWITH	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	071002YD5	EUCLID DANE DIST	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	072007461	JV ARB MISC EURO/183	UNASSIGNED
ITS	072007545	JV ARB SWITZ/183	UNASSIGNED
ITS	072008824	JV ARBITRAGE ESP	I MAYNARD
ITS	072008840	JV ARBITRAGE FRF	UNASSIGNED
ITS	072008865	JV ARBITRAGE ITL	I MAYNARD
ITS	072008881	JV ARBITRAGE SCAND	UNASSIGNED
ITS	072008899	JV ARBITRAGE BENEL	I MAYNARD
ITS	072008915	JV ARBITRAGE USD 2	UNASSIGNED
ITS	072008923	OPTION TRADE/LBIE	I MAYNARD
ITS	073008278	EURO EQ YIELD ENH2	UNASSIGNED
ITS	0740031F1	EUCLID DEMARK DST	UNASSIGNED
ITS	0760063H6	EUCLID FRENCH DIST	UNASSIGNED
ITS	077002806	JV ARBITRAGE DEM	UNASSIGNED
ITS	077002814	JV ARBITRAGE ESP	I MAYNARD
ITS	077002855	JV ARBITRAGE ITL	I MAYNARD
ITS	077002871	JV ARBITRAGE SCAND	UNASSIGNED
ITS	077005973	USDISTRIBUTION LBF	UNASSIGNED
ITS	077005999	JV SWEDEN/61-INV	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
OTH	GFSEUR183SPB		UNASSIGNED
OTH	GFSEUR61SPB		UNASSIGNED
ITS	071001671	SAC 3 LPS ACCOUNT	UNASSIGNED
ITS	0710018P9	MARSHWACE LPS F	UNASSIGNED
ITS	0710019Q6	BANCO INVEST LPS	UNASSIGNED
ITS	0710019Z6	GOLDMAN SACHS GLBL	UNASSIGNED
ITS	0710020X8	IVC HVDMA LPS	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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	071002H69	MWACE LMA SPC	UNASSIGNED
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	071002TT6	SSL ARB LPS	UNASSIGNED
ITS	071002TZ2	PHZ LPS	UNASSIGNED
ITS	071002YF0	COOLUM MKT NEUTRAL	UNASSIGNED
ITS	071002ZN2	SABRE WRMULTISTRAT	UNASSIGNED
ITS	0710047G4	GSA GLOBAL LPS	UNASSIGNED
ITS	0710047H2	GSA GLOBA LPS	UNASSIGNED
ITS	0710047T6	GSA GLOBAL IPS	UNASSIGNED
ITS	0710059W4	ZEBRA WR MULTI	John Lane Lowrey
ITS	0710096D1	SABRE ASIA WR MULT	John Lowrey
ITS	0710096W9	SABRE STYLE ALF LPS	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
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

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Source System	Account	Account Name	Trader Name
ITS	072004DB7	THYKE LONG ONLY EU	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	072004WX8	MANDRAKE LNG PRS	UNASSIGNED
ITS	072004WZ3	MECSA2 LPS TRADING	UNASSIGNED
ITS	072004X41	SACMULTQUANT LPS	UNASSIGNED
ITS	072004Y73	MANDRAKE EU LNP	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	073000473	PIONEER GLOBAL	UNASSIGNED
ITS	073000671	THYKE LPS SP	UNASSIGNED
ITS	073000689	THYKE LPS SW	UNASSIGNED
ITS	073001117	PIONEER 1	UNASSIGNED
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

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LEHMAN BROTHERS HOLDINGS INC.

Source System	Account	Account Name	Trader Name
ITS	076005441		UNASSIGNED
ITS	078006376	CORP DEBT MBOOK BS	CUTTS NELSON
OTH	&2LD		COOK
ITS	073000077	STOCK BORROW/LOAN REPO BOOK	FINANCING
ITS	073000127	US TREASURY REPO TRADING	FINANCING
ITS	074000076	312 - REPO TRDG FINANCE	FINANCING
ITS	076009307	REPOCLEAR NETTING	UNASSIGNED
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	Daniel Sosnov
ITS	073001133	AVAIALBLE MATCHEDD	Samir A Buni
ITS	073001166	ITL MATCHED	SAM BUNI
ITS	074000746	DEM MATCHED BOOK	JAWAD
ITS	074000753	ESP MATCHED	DANIEL SOSNOV
ITS	074000761	FRF MATCHED	DANIEL SOSNOV
ITS	074001066	GBP MATCHED	Daniel Sosnov
ITS	074001132	USD T WASH B	Samir A Buni
ITS	074001165	ITL MATCHED	SAM BUNI
OTH	&FINENG		PETER SUGARMAN
ITS	072000961	BIL BALLYBUNION	UNASSIGNED
ITS	072001217	CAYCO4 BALLYBUNION	UNASSIGNED
ITS	072009046	BPP BALLYBUNION	UNASSIGNED
ITS	07300BFT9	BPM IIB	UNASSIGNED
ITS	07300BFZ5	BPM IIF	UNASSIGNED
ITS	07300BGH4	BPM IIG	UNASSIGNED
ITS	07400C245	BPM II	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
TMS	93920155	LB1 GROUP FOR EQUITY	UNASSIGNED
ITS	TOPSIDE	HK WARRANTS DUMMY	Hugh Murray
OTH	TOPSIDE		
OTH	TOPSIDE		
OTH	TOPSIDE		
OTH	TOPSIDE		
OTH	TOPSIDE		
TMS	TOPSIDE		
ITS	TOPSIDE	Lehman Paper Placeholder	
ITS	TOPSIDE	Lehman Paper Placeholder	
OTH	TOPSIDE		

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	516,135,436,726	-104,853,118,570	411,244,217,786	29,936,418,201	-280,605,596,291	102,804,370,897

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

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

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

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

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

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

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	0		0	0
	0	0	0		0	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
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	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	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	0	0	0
	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0	0	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
	0	0	0		0	0
	0	0	0	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

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		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	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	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	0
	0	0	0	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	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
	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	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
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	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
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	0	0	0		0	0
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	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
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	0	0	0		0	0
	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.

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
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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

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

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

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
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	5,000,000	0	5,000,000	0	0	0
UNASSIGNED	97,000,000	0	97,000,000	0	0	0
UNASSIGNED	3,182,474	0	3,182,474	0	0	0
UNASSIGNED	0	0	0	0	-20,625,000,000	0
AIRLINES	6,767,112	-492,292	6,274,820	0	0	0
AIRLINES	999,999	0	999,999	0	0	0
AVIATION FINANCE	4,500,000	0	4,500,000	0	0	0
GPS	35,280,356	0	35,280,356	0	0	0
AVIATION FINANCE	15,826,220	0	15,826,220	0	0	0
AIRLINES	17,751,292	0	17,751,292	0	0	0
AIRLINES	5,150,857	0	5,150,857	0	0	0
AIRLINES	10,984,848	0	10,984,848	0	0	0
AIRLINES	9,610,976	0	9,610,976	0	0	0
CAPITAL MARKETS ARBITRAGE	-18,726,035	0	-18,726,035	0	0	0
HG CREDIT ARBITRAGE	33,115,298	0	33,115,298	0	0	0
HG CREDIT ARBITRAGE	311,355,609	0	311,355,609	0	-63,962,652	28,113,011
HG CREDIT ARBITRAGE	1,286,870,319	-48,825,353	1,238,044,966	0	-424,422,919	154,322,671
CAPITAL MARKETS ARBITRAGE	0	0	0	0	-120,000	120,000
GPS Distressed	1,907,532	-1,888,282	19,250	0	-13,380,624	4,717,992
HG CREDIT ARBITRAGE	62,859,708	0	62,859,708	0	0	0
HG CREDIT ARBITRAGE	19,190,945	0	19,190,945	0	-348,944,045	20,306,761
GPS Distressed	0	0	0	0	0	0
HG CREDIT ARBITRAGE	5,320,626	0	5,320,626	0	0	0
UNASSIGNED	856,328	0	856,328	0	0	0
HG CREDIT ARBITRAGE	486,334,604	0	486,334,604	0	-21	0
HG CREDIT ARBITRAGE	301,161,613	-4,175	301,157,439	0	0	0
Equity Long/Short	32,629,202	-7,063,278	25,565,924	0	-17,282,097	15,290,519
UNASSIGNED	26,404,770	-5,175,271	21,229,499	0	-33,229,493	6,776,271
GPS EM	12,385,190	-12,385,190	0	0	0	0
UNASSIGNED	27,368,914	0	27,368,914	0	0	0
UNASSIGNED	0	0	0	0	-22,798,077	717,158
UNASSIGNED	355,808,638	0	355,808,638	0	0	0
UNASSIGNED	136,041,099	0	136,041,099	0	0	0
PRIVATE EQUITY	3,150,102	0	3,150,102	0	0	0
PRIVATE EQUITY	23,172,888	0	23,172,888	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
PRIVATE EQUITY	0	0	0	0	-9,631,250	9,631,250
PRIVATE EQUITY	151,915,298	0	151,915,298	0	0	0
PRIVATE EQUITY	10,641,082	0	10,641,082	0	0	0
PRIVATE EQUITY	5,183,758	0	5,183,758	0	0	0
PRIVATE EQUITY	18,730,925	0	18,730,925	0	0	0
PRIVATE EQUITY	8,718,698	0	8,718,698	0	0	0
PRINCIPAL STRATEGY	-2,191,344	0	-2,191,344	0	0	0
PRINCIPAL STRATEGY	2,154,819	0	2,154,819	0	0	0
PRINCIPAL STRATEGY	106,528,720	-108,529	106,420,191	0	-46,991,463	18,041,768
PRINCIPAL STRATEGY	90,817,882	-3,813,639	87,004,243	0	-2,032,580	0
PRINCIPAL STRATEGY	16,033,307	-12,241,100	3,792,206	0	0	0
PRINCIPAL STRATEGY	58,260,324	-1,219,627	57,040,698	0	-18,572,817	10,228,641
EQUITY OPTIONS	0	0	0	0	-2,075,140	16,647
PRINCIPAL STRATEGY	3,857,193	-3,857,193	0	0	-29,681,733	19,330,528
PRINCIPAL STRATEGY	27,074,866	-24,145,593	2,929,273	0	-39,563,734	2,099,394
PRINCIPAL STRATEGY	3,718,716	-3,718,716	0	0	-11,520,719	5,122,483
PRINCIPAL STRATEGY	83,342,057	0	83,342,057	0	-54,205	0
HG CREDIT ARBITRAGE	-551,135	0	-551,135	0	0	0
HG CREDIT ARBITRAGE	3,475,962	0	3,475,962	0	0	0
HG CREDIT ARBITRAGE	130,712,520	-10,266,729	120,445,792	0	-30,365,716	19,219,109
HG CREDIT ARBITRAGE	30,354,363	-30,004,123	350,239	0	-59,372,454	11,273,687
PRINCIPAL STRATEGY	-2,602,759	0	-2,602,759	0	0	0
PRINCIPAL STRATEGY	13,903,733	0	13,903,733	0	0	0
PRINCIPAL STRATEGY	3,150,102	0	3,150,102	0	0	0
PRINCIPAL STRATEGY	30,681,387	0	30,681,387	0	0	0
PRINCIPAL STRATEGY	121,947,189	-9,438,367	112,508,822	0	-45,927,674	25,411,096
PRINCIPAL STRATEGY	205,900	0	205,900	0	0	0
PRINCIPAL STRATEGY	110,000	-39,640	70,360	0	0	0
PRINCIPAL STRATEGY	103,413,359	0	103,413,359	0	0	0
PRINCIPAL STRATEGY	7,012,934	-7,012,934	0	0	-125,323,918	36,840,728
PRINCIPAL STRATEGY	5,320,626	0	5,320,626	0	0	0
PRINCIPAL STRATEGY	7,775,636	0	7,775,636	0	0	0
PRINCIPAL STRATEGY	8,009,842	0	8,009,842	0	0	0
Principal Strategies II	46,376,755	-22,603,510	23,773,245	0	0	0
SCT JV	17,105,796	0	17,105,796	0	0	0
RISK ARBITRAGE	-5,505,190	0	-5,505,190	0	0	0
GTS	35,455,645	0	35,455,645	0	0	0
UNASSIGNED	25,879,264	0	25,879,264	0	0	0
UNASSIGNED	74,870,476	-41,253,652	33,616,824	0	0	0
UNASSIGNED	5,208,888	-4,106,778	1,102,110	0	0	0
	41,345,307	0	41,345,307		0	0
RISK ARBITRAGE	8,037,027	0	8,037,027	0	0	0
UNASSIGNED	14,118,646	0	14,118,646	0	0	0
RALE	27,852,345	0	27,852,345	0	0	0
UNASSIGNED	1,046,945	0	1,046,945	0	0	0
UNASSIGNED	636,032,761	-15,979,692	620,053,070	20,528,869	-54,265,410	3,293,232

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	223,281,539	-30,001,844	193,279,695	0	0	0
UNASSIGNED	203,572,169	-28,989,598	174,582,571	0	-58,236,806	52,002,859
UNASSIGNED	0	0	0	0	-17,110,520	17,110,520
UNASSIGNED	106,574,493	0	106,574,493	0	0	0
RISK ARBITRAGE	289,140,582	-100,931,022	188,209,561	0	-53,843,032	13,193,335
RISK ARBITRAGE	59,449,000	-2,664,529	56,784,471	0	-2,870,000	2,870,000
RISK ARBITRAGE	393,464	-393,464	0	0	-289,062,830	289,062,830
UNASSIGNED	298,709,486	-80,794,949	217,914,536	0	-19,247,853	0
UNASSIGNED	11,028,492	0	11,028,492	0	-9	0
UNASSIGNED	12,180,485	0	12,180,485	0	0	0
UNASSIGNED	156	0	156	0	0	0
UNASSIGNED	0	0	0	0	-4	0
UNASSIGNED	1,363,619,712	-62,122,569	1,301,497,143	14,305,832	-141,978,439	0
UNASSIGNED	173,429,153	0	173,429,153	0	0	0
UNASSIGNED	1,006	0	1,006	0	0	0
GTS	442,301,326	0	442,301,326	0	-149,344	52,495
RISK ARBITRAGE	208,823,116	-20,373	208,802,742	0	-26,562	509
RISK ARBITRAGE	17,224	0	17,224	0	0	0
RISK ARBITRAGE	45,555,556	0	45,555,556	0	0	0
UNASSIGNED	19,485,662	-19,485,662	0	0	0	0
UNASSIGNED	0	0	0	0	-16,420,478	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-185,266,946	14,086,411
RISK ARBITRAGE	0	0	0	0	-82,892,275	45,181,217
UNASSIGNED	174,192,850	-5,400	174,187,450	0	0	0
UNASSIGNED	156,804,425	0	156,804,425	0	0	0
Principal India	24,486,696	0	24,486,696	0	0	0
Principal Japan	13,074,745	0	13,074,745	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	34,924,064	-12,209,710	22,714,354	0	-22,946,731	9,334,566
JAPAN OTC	19,620,154	0	19,620,154	0	-19,080,703	3,958,896
Proprietary Vol Asia	195,289,743	0	195,289,743	0	-336,627	127,951
Proprietary Vol Asia	17,874,460	0	17,874,460	0	0	0
UNASSIGNED	238,259,300	-3,536,034	234,723,266	0	0	0
UNASSIGNED	149,326,054	-18,165,470	131,160,584	0	-52,069,664	17,369,869
PROP VOL JAPAN	253,730	0	253,730	0	0	0
JAPAN OTC	21,203,973	0	21,203,973	0	-6,712	0
CONVERTIBLES	653,553,663	-18,474,439	635,079,224	0	-105,318,707	50,564,229
UNASSIGNED	81,485,908	0	81,485,908	0	0	0
UNASSIGNED	15,152,964	0	15,152,964	0	0	0
CONVERTBLE_LD	103,325,055	0	103,325,055	0	0	0
UNASSIGNED	15,627,044	0	15,627,044	0	0	0
UNASSIGNED	176,468,654	0	176,468,654	0	0	0
UNASSIGNED	133,160,663	0	133,160,663	0	0	0
RISK ARB ASIA DESK	89,999,510	0	89,999,510	0	-39,052,260	5,303,559
RISK ARB ASIA DESK	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
RISK ARB ASIA DESK	0	0	0	0	0	0
UNASSIGNED	2,263,049	0	2,263,049	0	0	0
RISK ARB ASIA DESK	124,699,469	-4,835,621	119,863,848	0	-7,517,207	0
UNASSIGNED	0	0	0	0	0	0
CAPITAL MARKETS ARBITRAGE	279,855,566	-53,920	279,801,647	0	-216,294,843	107,388,613
CAPITAL MARKETS ARBITRAGE	9,975,193	-1,078,294	8,896,899	0	-5,435,044	999,390
CAPITAL ARBITRAGE	32,881,810	0	32,881,810	0	0	0
LBIE DAILY BOND	249,006,572	-18,934,295	230,072,276	0	-205,462,325	116,139,204
KS EQUITY	40,399,536	-2,899	40,396,636	0	0	0
INDIA	0	0	0	0	-1,200,000	0
JF CREDIT	14,633,775	-4,422,236	10,211,539	0	-12,599,764	15,778
CREDIT	54,323,377	-6,248,846	48,074,531	0	-14,278,869	13,018
MP PRIVATE EQUITY	15,000,000	0	15,000,000	0	0	0
AD LOANS	149,383,196	0	149,383,196	0	0	0
CREDIT	48,222,166	0	48,222,166	0	0	0
UNASSIGNED	0	0	0	0	0	0
RISK ARB EUROPE	2,080,260	0	2,080,260	0	0	0
GTS	33,429,000	-3,667,349	29,761,651	0	0	0
GTS	22,567,008	-1,516,835	21,050,173	6,053,154	-5,003,700	3,320,716
GTS	27,271,995	0	27,271,995	0	-14,586,113	1,910,422
GTS	87,850	0	87,850	0	0	0
GTS	11,211,150	0	11,211,150	0	-16,783,413	16,783,413
GTS	46,765,206	-22,221	46,742,985	0	-3,547,581	3,547,581
GTS	0	0	0	0	-4,844,740	1,014,818
GTS	107,515,451	0	107,515,451	0	-2,712,600	0
GTS	12,733,028	0	12,733,028	0	0	0
GTS	17,667	0	17,667	0	0	0
GTS	5,280,307	0	5,280,307	0	0	0
GTS	2,798,750	-496,250	2,302,500	0	0	0
UNASSIGNED	21,810,653	0	21,810,653	0	0	0
UNASSIGNED	2,273,391	0	2,273,391	0	0	0
UNASSIGNED	-360,354,822	0	-360,354,822	0	0	0
UNASSIGNED	-230,747,655	0	-230,747,655	0	0	0
UNASSIGNED	360,354,822	0	360,354,822	0	0	0
UNASSIGNED	230,747,655	0	230,747,655	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	0
UNASSIGNED	24,335,015	0	24,335,015	0	0	0
UNASSIGNED	9,670,015	0	9,670,015	0	0	0
UNASSIGNED	3,190,712	0	3,190,712	0	0	0
UNASSIGNED	22,665,750	0	22,665,750	0	0	0
UNASSIGNED	35,014,110	0	35,014,110	0	0	0
UNASSIGNED	3,716,403,201	0	3,716,403,201	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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 LOANS: SYND IBD	236	0	236	0	0	0
UNASSIGNED	79,561,731	0	79,561,731	0	0	0
UNASSIGNED	201,973,899	0	201,973,899	0	0	0
UNASSIGNED	14,443,543	0	14,443,543	0	0	0
UNASSIGNED	266,939,284	0	266,939,284	0	0	0
FRLS: REAL ESTATE	236,206,616	0	236,206,616	0	0	0
UNASSIGNED	56,091,772	0	56,091,772	0	0	0
UNASSIGNED	4,494,257	0	4,494,257	0	0	0
UNASSIGNED	54,244,046	0	54,244,046	0	0	0
UNASSIGNED	10,844,012	0	10,844,012	0	0	0
UNASSIGNED	25,588,449	-446,836	25,141,612	0	0	0
UNASSIGNED	117,893,374	0	117,893,374	0	0	0
High Grade Credit	56,135,838	0	56,135,838	0	0	0
UNASSIGNED	12,718,774	0	12,718,774	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	30,519,522	0	30,519,522	0	0	0
UNASSIGNED	96,774	0	96,774	0	0	0
UNASSIGNED	125,806	0	125,806	0	0	0
UNASSIGNED	921,830,314	0	921,830,314	0	-149	0
UNASSIGNED	21,019,005	0	21,019,005	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	31,982,495	0	31,982,495	0	-22	0
UNASSIGNED	575,874,081	0	575,874,081	0	0	0
UNASSIGNED	303,314	0	303,314	0	0	0
UNASSIGNED	2,724,855	0	2,724,855	0	0	0
HG FIRM RELATIONSHIP LOANS	53,121,102	0	53,121,102	0	0	0
HG FIRM RELATIONSHIP LOANS	98,730,385	0	98,730,385	0	0	0
HG FIRM RELATIONSHIP LOANS	354,463,899	0	354,463,899	0	0	0
UNASSIGNED	17,955,438	0	17,955,438	0	0	0
UNASSIGNED	16,974,247	0	16,974,247	0	0	0
HY FIRM REL LOANS	23,768,320	0	23,768,320	0	0	0
UNASSIGNED	617,705	0	617,705	0	0	0
UNASSIGNED	143,325,850	0	143,325,850	0	0	0
UNASSIGNED	-11,884,160	0	-11,884,160	0	0	0
UNASSIGNED	-270,622,536	0	-270,622,536	0	0	0
CONVERTS	6,088,574	-4,578,123	1,510,450	0	-5,599,569	5,585,350
CONVERTS	55,513,103	-54,379,916	1,133,187	0	-51,693,773	29,889,623
CONVERTS	1,530,657	0	1,530,657	0	-14,101	0
CONVERTS	13,350,163	0	13,350,163	0	-7,565,695	0
CONVERTS	322,611	0	322,611	0	0	0
CONVERTS	32,081,459	0	32,081,459	0	0	0
FACIL WASH	24,204,864	0	24,204,864	0	-20,979,994	3,254,040
CONVERTS	40,919,760	-6,852,997	34,066,763	0	-25,941,420	9,966,599
CONVERTS	3,329,473	-600,724	2,728,749	0	-2,973,044	1,979,872
CONVERTS	2,755,943	-2,755,943	0	0	0	0
OTHER	0	0	0	0	-38,803	20,462

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
OTHER	7	0	7	0	0	0
OTHER	652,322	0	652,322	0	-355	0
FINANCIALS	176,341,686	-16,931,762	159,409,924	0	-95,933,636	11,961,896
UNASSIGNED	86,395,715	-37,575,367	48,820,348	0	-14,781,521	3,596,233
MANDATORIES	10,080,039	-80,025	10,000,014	0	-5,020,601	0
TECHNOLOGY	247,987,384	-7,183,958	240,803,426	0	-140,084,291	57,572,435
TELECOM	210,723,139	-6,531,399	204,191,739	0	-79,277,142	28,571,116
INDUSTRIALS	109,701,533	-10,011,755	99,689,778	0	-115,989,968	44,940,421
CONVERTS	83,874,287	-1,878,513	81,995,774	0	-55,204,603	19,507,214
CONVERTS	38,848,869	-3,554,423	35,294,446	0	-15,588,554	8,607,676
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	-45,416	0	-45,416	0	0	0
CONVERTIBLES	403,464,771	0	403,464,771	0	-119,996,652	15,408,448
PRO CREDIT	325,116,374	-2,204,928	322,911,446	0	-109,921,595	55,460,500
PRO VAL	802,266,157	-13,021,889	789,244,268	0	-465,734,143	175,715,717
PRO VIEW	41,400,798	-15,574,648	25,826,150	0	-45,913,885	44,222,439
OTHER	42,265,000	0	42,265,000	0	0	0
CONVERTIBLES	70,272,011	-24,442,648	45,829,363	2,798,576	-69,432,498	58,677,521
UNASSIGNED	0	0	0	0	-20,054,027	2,855,306
PRO CREDIT	2,935,000	0	2,935,000	0	0	0
UNASSIGNED	10,999,294	0	10,999,294	0	0	0
UNASSIGNED	53,865,000	0	53,865,000	0	0	0
UNASSIGNED	4,125,333	0	4,125,333	0	0	0
UNASSIGNED	93,747,657	0	93,747,657	0	0	0
UNASSIGNED	243,841,212	0	243,841,212	0	0	0
UNASSIGNED	438,171,025	0	438,171,025	0	0	0
UNASSIGNED	28,887,086	0	28,887,086	0	0	0
UNASSIGNED	21,042,562	0	21,042,562	0	0	0
UNASSIGNED	561,954,547	0	561,954,547	0	-58,314,329	0
UNASSIGNED	112,183,548	0	112,183,548	0	0	0
UNASSIGNED	8,988,512	0	8,988,512	0	0	0
UNASSIGNED	108,488,093	0	108,488,093	0	0	0
UNASSIGNED	5,146,632	0	5,146,632	0	0	0
UNASSIGNED	23,297,611	0	23,297,611	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-60,674,500	60,674,500
TECHNOLOGY	0	0	0	0	0	0
TECHNOLOGY	-9,976,699	0	-9,976,699	0	0	0
UNASSIGNED	8,241,395	-843,366	7,398,029	0	0	0
HEALTHCARE	3,869,206	-3,734,951	134,255	0	0	0
SMALL CAP	37,629,225	0	37,629,225	0	0	0
MID CAP	14,420,323	-464,618	13,955,705	0	0	0
SPECIAL SITUATIONS	40,771,540	-3,548,387	37,223,153	0	0	0
TECHNOLOGY	0	0	0	0	-6,833,733	909,586

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
TECHNOLOGY	100,127,155	-39,930,774	60,196,381	0	-55,604,575	23,576,937
L/S DISCONTINUED STRAT	92	-92	0	0	0	0
HEALTHCARE	65,323,864	-26,138,333	39,185,531	0	-65,100,231	30,828,164
SMALL CAP	105,804,828	-27,678,054	78,126,774	0	-142,174,477	57,521,871
MID CAP	103,338,112	-43,663,376	59,674,736	414,358	-101,338,302	28,949,952
ALL CAP	325,353,177	-91,468,388	233,884,789	185,285	-211,018,451	122,030,385
SPECIAL SITUATIONS	237,530,696	-61,624,295	175,906,401	7,916,607	-118,796,344	84,963,766
LEHMAN LONG / SHORT	38,633,485	0	38,633,485	0	-3,726,848	6,478
LEHMAN LONG / SHORT	5,000,004	0	5,000,004	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	47,156	0	47,156	0	-5,250	4,279
OPPORTUNITY FUND	-8,687	0	-8,687	0	0	0
OPPORTUNITY FUND	850	-850	0	0	-3,238	3,238
OPPORTUNITY FUND	393,095	0	393,095	0	-350,700	0
OPPORTUNITY FUND	2,500	-142	2,358	0	0	0
OPPORTUNITY FUND	1,572,283	0	1,572,283	0	0	0
OPPORTUNITY FUND	5,267,531	0	5,267,531	0	0	0
UNASSIGNED	-79,410,763	0	-79,410,763	0	0	0
IGP	108,678,734	-53,012,715	55,666,018	0	-100,907,892	79,340,244
IGV	155,551,724	-59,264,734	96,286,990	0	-135,747,221	71,905,692
IGN	1,596,200	0	1,596,200	0	-5,888,227	2,561,707
IGO	14,311,730	-7,840,365	6,471,365	0	-1,087,000	0
SINGLE STOCK	19,361	-18,900	461	0	-504	112
ATS PLATFORM	125,513	-102,676	22,837	0	0	0
ATS PLATFORM	1,613	-1,613	0	0	0	0
UNASSIGNED	365,250	0	365,250	0	0	0
UNASSIGNED	0	0	0	0	-56,391,188	23,404,044
UNASSIGNED	1,456,870	-1,456,870	0	0	0	0
UNASSIGNED	35,897,950	-42,157	35,855,793	0	0	0
BASIC MATERIALS	7,061,293	-421,751	6,639,542	0	-2,319,854	2,319,854
BASIC MATERIALS	27,630,590	-7,141,603	20,488,987	0	-24,744,000	24,744,000
BASIC MATERIALS	12,733,770	-9,923,205	2,810,565	0	-7,882,375	3,892,423
BASIC MATERIALS	386,223	-127,409	258,814	0	0	0
UNASSIGNED	-111,993,819	0	-111,993,819	0	0	0
BASIC MATERIALS	152,328,400	0	152,328,400	0	0	0
ELECTRONIC CLIENT SERVICES	0	0	0	0	-319	319
ELECTRONIC CLIENT SERVICES	60,658	-10,942	49,715	0	-6,661	5
ELECTRONIC CLIENT SERVICES	16,787	-12,431	4,356	0	0	0
UNASSIGNED	11,121,623	-2,562,314	8,559,309	0	0	0
CONSUMERS	30,000	-30,000	0	0	-1,395	1,395
CONSUMERS	108	-108	0	0	0	0
CONSUMERS	2,686	-2,686	0	0	0	0
CONSUMERS	85,800	0	85,800	0	0	0
CONSUMERS	0	0	0	0	-8,946	4,401
CONSUMERS	1,074,584	-325,709	748,875	0	-2,112,867	2,112,867
CONSUMERS	309,223	-183,111	126,112	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
CONSUMERS	3,639,013	-3,639,013	0	0	-1,633	640
CONSUMERS	222,043	-222,043	0	0	0	0
CONSUMERS	9,279,000	-9,279,000	0	0	0	0
CONSUMERS	577,300	0	577,300	0	0	0
EMG	33,146	-78	33,068	0	-120,180	53,259
EMG	19,047,757	-984,844	18,062,913	0	-3,973,130	983,181
EMG	444,329	-239,405	204,924	0	-622,793	620,731
EMG	1,136	0	1,136	0	0	0
EMG	16,646	-4,318	12,328	0	-16,140	16,140
EMG	0	0	0	0	-3,141	0
EMG	16,140	-16,140	0	0	-118	118
EMG	9,638,767	-7,752,696	1,886,071	0	-8,128,818	8,128,818
EMG	1,131,273	-22	1,131,251	0	-444	444
EMG	2,279	-2,234	45	0	-7,158	7,026
UNASSIGNED	47	0	47	0	0	0
EMG	38,397	-444	37,953	0	-192,976	192,278
EMG	258,991	-258,991	0	0	0	0
EMG	3,074,622	-1,969,941	1,104,681	0	-14,275,362	5,059,275
ENERGY	0	0	0	0	-185	0
ENERGY	92,270	-29,161	63,109	0	-149,274	114
ENERGY	27,142	-24,142	3,000	0	-4,538	4,538
ENERGY	7,889	-7,889	0	0	0	0
UNASSIGNED	8,800	0	8,800	0	0	0
Financials	0	0	0	0	-13,956	7,255
Financials	3,363	-3,363	0	0	-95,330	15,219
Financials	1,263,620	-759,600	504,020	0	-11,569,920	11,569,920
Financials	613	-613	0	0	-103	3
Financials	50,493	0	50,493	0	0	0
Financials	3,221,164	-32,814	3,188,350	0	0	0
Financials	9,793,550	-8,251,750	1,541,800	0	0	0
Financials	4,705	-4,705	0	0	0	0
Financials	4,368,000	-1,344,734	3,023,266	0	0	0
Financials	143,657	-143,657	0	0	0	0
Financials	731,898	-125,646	606,252	0	-35,112	21,127
UNASSIGNED	172,900	-172,900	0	0	0	0
UNASSIGNED	37,050	-37,050	0	0	0	0
HEALTHCARE	244,120	-158,437	85,683	0	-713,025	87,213
HEALTHCARE	0	0	0	0	-618	618
HEALTHCARE	92,494	-68,528	23,966	0	-1,711	1,711
HEALTHCARE	26,609	-701	25,908	0	0	0
HEALTHCARE	25,218	-25,218	0	0	0	0
HEALTHCARE	670,000	-149,037	520,963	0	-195,000	0
HEALTHCARE	-459,063	0	-459,063	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	-1,126	1,126

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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
OTHER	58,590	0	58,590	0	0	0
OTHER	240,001	-240,001	0		0	0
OTHER	18	-18	0	0	0	0
OTHER	354,750	-354,750	0	0	0	0
OTHER	262,575	-156,851	105,724	0	-528,636	251,383
OTHER (NYX)	100,076,963	0	100,076,963	0	0	0
OTHER	1,933,125	-1,933,125	0	0	-51,085	36,554
OTHER (BATS)	64,800,000	0	64,800,000	0	0	0
SINGLE STOCK	287,821	-8,593	279,228	0	-150,954	0
SINGLE STOCK	214,399	-212,788	1,611	0	-284,591	11
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	633,600	-633,600	0	0	0	0
UNASSIGNED	64,136,376	-1,096,037	63,040,339	0	0	0
UNASSIGNED	0	0	0	0	-50,118,750	45,003,600
UNASSIGNED	45,003,600	-45,003,600	0	0	0	0
UNASSIGNED	348	-348	0	0	0	0
TECHNOLOGY	61,270	-61,270	0	0	-73,300	65,585
UNASSIGNED	170,651	0	170,651	148,400	0	0
UNASSIGNED	1,938,214	0	1,938,214	0	-6,517,859	0
UNASSIGNED	354,568	0	354,568	14,736	-78	0
TECHNOLOGY	2,472,654	-719,469	1,753,185	0	-2,159,854	1,912,372
TECHNOLOGY	535,000	-535,000	0	0	0	0
TECHNOLOGY	4,555,977	-1,094,072	3,461,905	0	-21,541,461	21,540,562
TECHNOLOGY	64,631,799	-19,201,326	45,430,473	0	-63,410,827	61,234,060
TECHNOLOGY	1,309,663	-194,272	1,115,391	2,182	-60,309	47,441
TECHNOLOGY	583,258	-228,749	354,508	0	-14,151	14,151
TECHNOLOGY	0	0	0	0	-14	14
TECHNOLOGY	0	0	0	0	-20	0
TECHNOLOGY	2,234,160	-2,105,877	128,283	0	0	0
TECHNOLOGY	239,440	-239,440	0	0	0	0
TECHNOLOGY	686,590	-674,827	11,763	0	0	0
TECHNOLOGY	-2,665,136	0	-2,665,136	0	0	0
TELECOM	282,258	-171,774	110,484	0	0	0
TELECOM	135,130	-120,324	14,807	0	0	0
TELECOM	18,474	-18,474	0	0	0	0
TELECOM	33,825	-33,825	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-4,094	0
UNASSIGNED	9	0	9	0	0	0
BROKER DEALER	782	-12	769	0	-16,123	0
BROKER DEALER	290,642	-144,409	146,233	0	-1,107,586	333,941
BROKER DEALER	0	0	0	0	-9,490	9,488
BROKER DEALER	14,894	-13,064	1,830	0	-9,552	468
UNASSIGNED	-5,789,943	0	-5,789,943	0	0	0
UNASSIGNED	21,394,070	-7,293,687	14,100,383	0	-4,340,805	0
EVENT DRIVEN AMER	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
EVENT DRIVEN AMER	115,739,311	-29,948,250	85,791,061	4,663,530	-73,156,929	17,410,279
RISK ARB	0	0	0	0	0	0
EVENT DRIVEN AMER	11,970,978	-7,529,848	4,441,130	0	-15,322,090	6,655,501
EVENT DRIVEN AMER	193,742,675	-54,080,193	139,662,481	0	-84,888,730	33,364,935
EVENT DRIVEN AMER	50,233,378	-10,492,089	39,741,288	0	-60,238,606	18,969,489
EVENT DRIVEN AMER	0	0	0	0	-4	1
EVENT DRIVEN AMER	561,000	-3,227	557,773	0	-1,334,975	10,942
EVENT DRIVEN AMER	14,472,231	-11,713,864	2,758,367	0	-3,010,378	1,761,165
EVENT DRIVEN AMER	-6,736,792	0	-6,736,792	0	0	0
Dispersion	165,860,215	-128,346,417	37,513,798	0	-628,553,486	504,360,343
FLOW	59,713,717	-46,002,797	13,710,920	0	-24,308,420	20,010,852
Dispersion	14,046,621	-8,612,686	5,433,935	656,645	-6,328,532	6,014,557
ETFS	7,292,527	-31,315	7,261,212	0	-7,362,077	6,236,804
ETFS	2,975,693	-787	2,974,906	0	-3,150,910	2,835,843
ETFS	892,109	-861,254	30,855	0	-106,718,598	69,619,128
ETFS	2,758,864	-101	2,758,762	0	-2,746,289	2,481,835
ETFS	18,346,124	-5,789	18,340,336	0	-18,345,669	15,181,007
ETFS	29,679,939	-29,616,862	63,077	0	-3,104,564	3,071,525
ETFS	350,009	-349,098	911	0	-201,769	160,606
ETFS	16,885,447	-12,799	16,872,648	0	-16,699,474	14,351,698
ETFS	3,928,684	-2,962,203	966,482	0	-3,895,385	3,254,378
ETFS	14,442,456	-49	14,442,408	0	-14,565,641	11,984,444
ETFS	7,033,046	0	7,033,046	0	-6,947,146	5,503,977
ETFS	6,306,009	0	6,306,009	0	-6,134,810	4,848,038
ETFS	5,524,292	-360	5,523,932	0	-5,542,828	4,620,639
ETFS	28,724,102	-28,724,102	0	0	-28,900,980	11,683,116
ETFS	15,326,839	0	15,326,839	0	-15,267,326	12,845,008
ETFS	13,142,657	0	13,142,657	0	-13,044,896	11,622,278
ETFS	12,805,744	-929	12,804,814	0	-12,832,403	11,458,537
ETFS	4,457,821	-6,511	4,451,310	0	-4,415,685	2,712,873
ETFS	2,154,087	0	2,154,087	0	-2,062,430	1,652,477
ETFS	3,652,359	0	3,652,359	0	-3,496,376	3,204,170
ETFS	9,365,226	0	9,365,226	0	-9,428,731	8,197,746
ETFS	16,497,530	-621,956	15,875,574	0	-13,675,195	11,225,538
ETFS	1,346,214	0	1,346,214	0	-1,288,366	519,674
ETFS	213,423	-212,909	514	0	-71,915	2,424
ETFS	13,383,558	-35	13,383,523	0	-13,116,243	11,800,194
ETFS	2,915,483	0	2,915,483	0	-3,082,058	2,236,409
ETFS	2,341,634	0	2,341,634	0	-2,321,644	1,905,976
ETFS	15,021,123	-5,277,105	9,744,018	0	-15,115,815	12,311,795
ETFS	2,393,450	-2,393,450	0	0	-2,445,647	2,445,647
ETFS	19,856,774	-19,856,774	0	0	-31,375,528	19,489,983
ETFS	6,858,104	-6,858,104	0	0	-6,868,608	5,309
ETFS	2,981,332	0	2,981,332	0	-3,251,122	3,002,672
ETFS	20,701,117	-657,703	20,043,414	0	-20,629,788	15,397,131
ETFS	27,248,093	-27,248,093	0	0	-23,715,556	23,715,556

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	9,500,787	-6,757,556	2,743,231	0	-33,904,792	30,915,554
ETFS	2,130,520	-2,130,520	0	0	-2,205,124	19,175
ETFS	405,586	-274,739	130,847	0	-523,429	467,723
ETFS	10,545,667	-1,858	10,543,809	0	-10,549,196	9,325,769
ETFS	3,864,189	-3,864,189	0	0	-3,863,622	3,374,155
ETFS	12,204,269	-3,734,399	8,469,869	0	-11,790,838	10,004,191
ETFS	28,972,821	-98,302	28,874,519	0	-29,089,395	28,642,153
ETFS	1,994,224	-58,366	1,935,858	0	-2,151,329	1,059,960
ETFS	1,909,940	-1,909,940	0	0	-546,321,033	440,112,047
ETFS	18,211,038	-1,458,959	16,752,079	0	-18,247,797	14,933,586
ETFS	434,151	0	434,151	0	-428,958	343,885
ETFS	20,731,830	0	20,731,830	0	-20,669,780	18,913,812
ETFS	518,950	-518,950	0	0	-583,908	573,705
ETFS	1,956,511	0	1,956,511	0	-1,860,181	1,794,557
ETFS	4,164,739	-4,164,739	0	0	-4,231,324	397,980
ETFS	2,338,486	0	2,338,486	0	-2,150,913	1,306,157
ETFS	1,014,268	-959,818	54,450	0	-1,068,786	1,068,786
ETFS	16,113,125	-7,549,023	8,564,101	0	-16,119,330	7,763,075
ETFS	2,215,999	-2,207,723	8,276	0	-2,179,603	4,060
ETFS	2,607,106	0	2,607,106	0	-2,579,787	1,789,802
ETFS	8,706,908	-12,676	8,694,232	0	-8,873,612	4,755,275
ETFS	3,456	-3,371	86	0	0	0
ETFS	3,153,763	-59,129	3,094,633	0	-69,142,268	48,479,974
ETFS	304,322	-304,004	318	0	-273	273
ETFS	1,938,259	-1,938,259	0	0	-268,479,302	216,457,514
ETFS	4,777,372	0	4,777,372	0	-4,914,876	4,470,316
ETFS	6,603,002	0	6,603,002	0	-6,894,525	4,440,876
ETFS	0	0	0	0	-215,730	0
ETFS	7,131,520	0	7,131,520	0	-7,061,018	4,409,429
ETFS	15,012,518	-1,097	15,011,421	0	-14,807,409	12,088,497
ETFS	1,778,075	-8,686	1,769,388	0	-1,714,402	1,442,975
ETFS	6,303,464	-793	6,302,671	0	-8,786,264	3,544,199
ETFS	1,939,641	-959,675	979,967	0	-2,453,981	1,516,078
ETFS	7,193,033	-33	7,193,000	0	-7,116,862	4,280,593
ETFS	12,349,500	0	12,349,500	0	-12,118,253	8,677,729
ETFS	4,418,000	0	4,418,000	0	-4,281,327	3,348,063
ETFS	1,783,766	-15,740	1,768,026	0	-1,628,483	1,409,292
ETFS	3,450,901	-653,842	2,797,059	0	-3,695,568	1,796,664
ETFS	2,992,940	0	2,992,940	0	-3,070,989	2,279,990
ETFS	1,538,741	0	1,538,741	0	-1,519,518	1,225,601
ETFS	16,528,256	-16,528,256	0	0	-5,706,588	4,938,875
ETFS	18,840,316	0	18,840,316	0	-18,802,329	15,884,464
ETFS	4,891,825	-56,420	4,835,405	0	-4,704,260	4,112,353
ETFS	629,931	-330,770	299,161	0	-756,448	417,484
ETFS	1,689,069	-1,687,983	1,087	0	-1,841,515	1,831,021
ETFS	1,831,750	-1,831,750	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
ETFS	9,644,249	-849,454	8,794,795	0	-9,461,684	7,872,605
ETFS	43,853	-43,853	0	0	0	0
ETFS	2,041,520	0	2,041,520	0	-1,940,773	1,337,360
ETFS	3,083,303	0	3,083,303	0	-3,048,353	1,772,933
ETFS	4,760,512	-2,930	4,757,582	0	-4,743,031	4,172,003
ETFS	17,228,495	0	17,228,495	0	-17,142,685	13,025,562
ETFS	6,097,371	0	6,097,371	0	-6,098,359	4,755,923
ETFS	1,555,498	-1,554,273	1,225	0	-1,593,943	1,593,943
ETFS	185,964	-167,286	18,678	0	-51,319	49,241
ETFS	8,809,656	-8,809,656	0	0	-8,830,507	8,278,733
ETFS	7,144,010	0	7,144,010	0	-7,036,088	3,535,797
ETFS	308,267	-308,267	0	0	-299,176	0
ETFS	16,465,119	-25,280	16,439,840	0	-6,367,969	1,812,434
ETFS	5,693,696	-724,590	4,969,106	0	-5,565,826	3,407,652
ETFS	0	0	0	0	-31,755	31,755
ETFS	0	0	0	0	-75,631	75,631
ETFS	2,387,940	0	2,387,940	0	-2,177,897	1,421,436
ETFS	15,271,977	-765,233	14,506,745	0	-15,251,752	11,869,208
ETFS	19,442,353	-10	19,442,342	0	-19,393,531	15,930,969
ETFS	14,034,862	-822	14,034,040	0	-13,900,697	10,600,799
ETFS	1,305,740	0	1,305,740	0	-1,299,430	831,790
ETFS	874,810	0	874,810	0	-808,888	683,460
ETFS	138,336	-138,095	241	0	-2	2
ETFS	2,558,070	0	2,558,070	0	-2,329,986	1,805,351
ETFS	6,253,792	-20,992	6,232,800	0	-4,155,200	0
ETFS	1,643,647	-1,638,433	5,214	0	-1,691,836	0
ETFS	464,372	-68,034	396,338	0	-475,104	304,654
ETFS	569,715	-111,900	457,815	0	-408,351	304,716
ETFS	1,940,628	0	1,940,628	0	-2,007,327	1,605,406
ETFS	3,419,992	0	3,419,992	0	-3,398,373	1,864,314
ETFS	675,554	-30,707	644,847	0	-656,713	293,517
ETFS	1,834,498	0	1,834,498	0	-1,636,482	1,225,021
ETFS	80,630	-80,630	0	0	0	0
ETFS	958,615	0	958,615	0	-797,676	693,154
ETFS	13,701,888	0	13,701,888	0	-13,572,099	9,383,763
ETFS	120,360	-120,360	0	0	-6,707	6,707
ETFS	1,907,510	0	1,907,510	0	-1,811,939	1,329,357
ETFS	301,268	-36,002	265,266	0	-312,430	187,966
ETFS	69,554	-69,554	0	0	-100,418	100,418
ETFS	2,772,803	-174,601	2,598,202	0	-2,593,659	1,298,760
ETFS	2,042,238	-262,887	1,779,351	0	-1,925,040	1,234,032
ETFS	44,530	-26	44,504	0	-41,713	41,478
ETFS	28,475,252	0	28,475,252	0	-28,491,088	18,322,430
ETFS	3,003,324	-30	3,003,294	0	-2,817,192	2,290,840
ETFS	1,171,293	-926	1,170,367	0	-1,202,777	639,486
ETFS	10,947,429	-88	10,947,341	0	-10,811,682	8,995,361

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	4,653,572	-4,653,572	0	0	-4,599,797	3,539,889
ETFS	17,479,611	-597,892	16,881,719	0	-17,412,441	11,107,733
ETFS	13,058,608	-2,143	13,056,465	0	-12,853,412	10,622,142
ETFS	5,652,771	-404	5,652,368	0	-5,460,339	4,624,263
ETFS	6,205,229	-1,899,517	4,305,712	0	-6,069,401	4,810,605
ETFS	1,003,979	-37,222	966,756	0	-771,400	547,054
ETFS	11,571,479	-9,574	11,561,904	0	-7,375,954	5,514,360
ETFS	23,464,321	-1,571	23,462,750	0	-18,811,466	13,763,788
ETFS	12,512,701	-1,892,049	10,620,653	0	-12,432,122	9,510,204
ETFS	4,828,182	-69	4,828,113	0	-5,314,795	2,193,439
ETFS	2,872	-742	2,130	0	0	0
ETFS	1,628,062	-7,443	1,620,620	0	-1,417,181	1,256,279
ETFS	4,415,818	-4,294,851	120,967	0	0	0
ETFS	1,469	-1,347	122	0	-88,138	88,002
ETFS	22,854,498	-62,480	22,792,018	0	-2,206,422	1,826,070
ETFS	1,547,203	0	1,547,203	0	-1,453,194	1,185,607
ETFS	16,014,160	0	16,014,160	0	-15,857,386	14,160,415
ETFS	59,788	-52,186	7,602	0	-241	101
ETFS	3,727,182	-181	3,727,001	0	-3,609,460	2,690,247
ETFS	13,738,626	-12,566,319	1,172,307	0	-5,212,277	5,212,277
ETFS	26,329,497	-14	26,329,484	0	-26,247,695	19,197,407
ETFS	44,413	-44,362	51	0	-57,182	33,781
ETFS	0	0	0	0	0	0
INDEX	-953,336,106	-2,576,324	-955,912,430	0	-68,628	47,354
INDEX	46,055,310	-39,472,936	6,582,374	0	-16,435,820	13,377,010
INDEX	1,852,269,186	-403,957,114	1,448,312,071	34,524	-1,522,027,241	674,637,206
OTHER	3,500,364	-863,221	2,637,144	0	0	0
INDEX	10,830,000	-164,725	10,665,275	0	0	0
INDEX	112,032,138	-38,558,694	73,473,444	0	-34,507,769	10,913,179
INDEX	93,022,467	-61,686,440	31,336,028	0	-56,189,952	55,684,025
INDEX	18,113,297	-3,056,207	15,057,090	0	-34,292,500	30,930,000
INDEX	6,344,090	-2,911,068	3,433,022	0	-10,514,628	2,741,943
FLOW	3,001,080	-2,871,732	129,348	0	-126,086,389	125,408,738
INDEX	259,901,908	-231,262,018	28,639,890	0	-57,411,634	57,411,634
Dispersion	451,678,435	-200,425,429	251,253,006	4,471,118	-535,214,419	434,106,708
Index Arb	742,483,377	-637,317,161	105,166,216	4,450,623	0	0
Index Arb	131,655	-67,757	63,898	0	-125	7
Index Arb	84	-84	0	0	0	0
Index Arb	177,641	-173,272	4,370	0	0	0
Index Arb	15,958	-8,880	7,078	0	-99,547	59,984
UNASSIGNED	4,243,569	-4,186,000	57,569	0	-996,422	222
UNASSIGNED	28,091,384	0	28,091,384	0	-73,934,633	0
OTHER	1,218,000	-577,123	640,877	0	0	0
UNASSIGNED	13,545,455	-8,059,174	5,486,281	0	-12,017,226	6,421,088
OTHER	565,595	-565,595	0	0	0	0
OTHER	1,067,093	-177,282	889,811	0	-249,500	50,209

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	54	-54	0	0	0	0
VOLATILITY	500,723	-393,244	107,479	0	-340,032	245,224
OTHER	393,460	-393,460	0	0	0	0
OTHER	42,830,571	-16,205,261	26,625,310	0	-101,323,681	76,796,526
FLOW	2,410,000	-605,000	1,805,000	0	-2,060,000	2,060,000
FLOW	4,370,814	-3,122,341	1,248,473	0	0	0
FLOW	344,750	-227,500	117,250	0	-1,080,000	870,000
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	-3,843,243	0	-3,843,243	0	0	0
TELECOM	44,263,768	-6,520,879	37,742,888	0	0	0
TELECOM	0	0	0	0	-117,976,807	0
PRINCIPAL	7,274,628	-2,662,769	4,611,859	0	-4,285,600	2,645,859
HEALTHCARE	604,845,735	-284,289,359	320,556,376	0	-316,744,528	79,070,095
CONSUMER	7,461,994	-1,235,972	6,226,023	0	-7,420,704	2,750,322
HEALTHCARE	15,500,755	-11,247,088	4,253,667	0	-3,577,331	1,190,481
PRINCIPAL	1,686,658	-1,079,899	606,758	0	-1,452,047	1,122,622
OTHER	458,003,888	-192,132,760	265,871,127	0	-608,987,664	425,956,994
Retail	253,790,255	-119,614,977	134,175,279	0	-314,270,445	104,501,040
ENERGY	354,817,761	-84,374,731	270,443,030	5,021,412	-601,332,997	292,962,895
Financials	685,034,696	-344,464,801	340,569,895	7,463,802	-385,994,074	156,505,099
TECHNOLOGY	-601,499,565	-150,046,860	-751,546,424	0	-487,916,967	136,045,121
SEMICONDUCTORS	260,686,539	-103,389,713	157,296,826	0	-413,751,470	204,671,094
TECHNOLOGY	192,422,093	-104,939,530	87,482,563	566,153	-193,246,864	51,371,530
OTHER	4,654,488	-2,351,756	2,302,732	0	-6,216,095	4,335,914
TECHNOLOGY	5,215,833	-5,214,013	1,820	0	-1,705,175	79,903
TELECOM	83,407,767	-20,288,779	63,118,988	0	-4,800,981	678,017
TECHNOLOGY	47,884,458	-13,114,396	34,770,063	0	-29,576,063	29,509,748
OTHER	0	0	0	0	-2,633,784	2,633,784
OTHER	325,531,501	-240,001,357	85,530,143	0	-120,336,766	108,538,800
CONSUMER	2,069,085	-1,501,757	567,329	0	-4,786,275	4,769,412
OTHER	319,565	-256,425	63,140	0	-11,671,191	11,628,440
Financials	862,842,989	-281,649,588	581,193,402	1,366	-182,858,690	150,210,547
ENERGY	355,996,064	-63,413,295	292,582,769	12,983	-105,374,208	41,296,291
OTHER	57,784,300	-22,371,458	35,412,842	0	-112,625,862	50,640,902
Retail	4,591,861	-4,496,794	95,067	0	-16,942,509	7,508,035
FLOW	295,176	-271,385	23,791	0	-8,591,190	8,591,190
MISCELLANEOUS	47,881,561	-30,973,015	16,908,546	10,192	-12,476,740	9,371,130
HEALTHCARE	102,598,419	-61,554,217	41,044,202	0	-65,851,456	32,444,075
SEMICONDUCTORS	383,744,649	-81,390,548	302,354,101	0	-135,924,410	113,565,657
TECHNOLOGY	113,106,023	-63,433,197	49,672,826	0	-83,437,292	56,497,196
UNASSIGNED	129,033,352	0	129,033,352	0	-224,339,576	0
G OPEN-CLOSE	92,500	-35,635	56,866	0	-36	36
G OPEN-CLOSE	44,860	-38,860	6,000	0	-5,382	5,260
G OPEN-CLOSE	166,351	-166,351	0	0	-85,754,869	60,546,691
G OPEN-CLOSE	2,523,484	-2,523,484	0	0	-2,523,256	2,523,256
G OPEN-CLOSE	14,493	-12,244	2,248	16	-10	10

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
G VWAP	15,387	-15,387	0	0	0	0
G VWAP	23,905	-23,905	0	0	-1,435	1,434
G VWAP	105,309	-72,222	33,087	0	-13,939	12,302
G VWAP	0	0	0	0	-141,135	141,082
UNASSIGNED	1,530,657	0	1,530,657	0	-14,101	0
UNASSIGNED	18,450,950	0	18,450,950	0	-7,565,695	0
PORT TRADING AMERICAS	0	0	0	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
PORT TRADING AMERICAS	3,605,202	0	3,605,202	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
PORT TRADING AMERICAS	61,057	-205	60,851	0	-1	1
UNASSIGNED	901,571	0	901,571	1,196	-337,631	0
UNASSIGNED	98,664,327	0	98,664,327	2,636,830	-24,018	0
PORT TRADING AMERICAS	0	0	0	59,030	-613	0
PORT TRADING AMERICAS	1	-1	0	0	0	0
UNASSIGNED	0	0	0	87,327	0	0
PORT TRADING AMERICAS	667,582	-251,747	415,835	0	-124,850	122,196
PORT TRADING AMERICAS	11,819	-9,295	2,524	0	-10,459	9,325
PORT TRADING AMERICAS	0	0	0	0	-7,258,320	2,005,412
PORT TRADING AMERICAS	20,172	-37	20,135	0	-68	68
PORT TRADING AMERICAS	59,631	-11,144	48,487	0	-1,297,436	1,297,436
PORT TRADING AMERICAS	289,952	-273,550	16,401	0	-220,661	203,685
UNASSIGNED	-99,565,899	0	-99,565,899	0	0	0
PORT TRADING AMERICAS	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
BLIND RISK	-374,920	0	-374,920	0	0	0
SYST-FUND L/S	2	0	2	0	-5	0
SYST-FUND L/S	13,830	0	13,830	0	0	0
SYST- OTHER	9,375	-9,375	0	0	0	0
SYST-QUANT BOOKS	0	0	0	0	-1,266,132	1,005,986
SYST-FUND L/S	0	0	0	0	-71	71
SYST- OTHER	12,005,944	-10,481,198	1,524,746	0	-4,049,561	1,800,619
SYST-FUND L/S	63	-63	0	0	0	0
SYST-QUANT BOOKS	196,414	-172,148	24,265	0	-469,343	229,013
SYST-QUANT BOOKS	798,253	-798,239	13	0	0	0
SYST-FUND L/S	2,988	0	2,988	0	-128	0
SYST-QUANT BOOKS	27,279,030	-22,506,878	4,772,151	5,113	-5,605,137	4,493,113
BLIND RISK	17,215,557	-7,083,472	10,132,085	0	-40,686,028	4,962,030
SYST-INDEX EVENTS	564	0	564	0	-275,944	133,114
SYST-FUND L/S	32	-32	0	0	0	0
SYST- OTHER	244	-244	0	0	-10,500	510
SYST-FUND L/S	0	0	0	0	-3	3
SYST-FUND L/S	0	0	0	0	-96	96
UNASSIGNED	6,619,039	-5,852,789	766,250	0	-4,613,230	3,185,234
BLIND RISK	23,365,711	-19,825,364	3,540,347	0	-2,973	2,973
SYST-FUND L/S	0	0	0	0	-18	18

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
BLIND RISK	29,227,544	-28,802,070	425,474	0	-88,229,711	85,774,730
BLIND RISK	121,922	-75,866	46,056	0	0	0
BLIND RISK	5,724,752	-4,403,226	1,321,526	0	-6,186,000	6,186,000
BLIND RISK	687	-601	86	0	-11,548,930	6,433,091
BLIND RISK	4,498	-4,498	0	0	-1	1
	0	0	0	20,074	0	0
CONSUMER	24,399,179	-20,177,154	4,222,025	0	-27,470,058	22,433,163
TECHNOLOGY	1,156	-1,156	0	0	0	0
AMM	-900,662,517	0	-900,662,517	0	0	0
AMM	2,110,328,881	-609,240,760	1,501,088,121	10,000,112	-3,060,786,266	1,380,167,533
AMM	20,424,855	-17,464,368	2,960,487	2,655	-26,087,921	16,145,482
AMM	68,294,911	-67,112,240	1,182,671	0	-21,304,630	18,787,708
AMM	18,314,215	-15,903,018	2,411,196	4,540	-3,822,527	3,567,484
DELTA ONE QUANTS	0	0	0	0	0	0
DELTA ONE QUANTS	0	0	0	0	-1,700	1,700
DELTA ONE QUANTS	13,851	-1,048	12,803	0	-172	135
DELTA ONE QUANTS	63	-23	40	0	0	0
DELTA ONE QUANTS	0	0	0	0	-915	915
DELTA ONE QUANTS	60	-34	26	0	0	0
DELTA ONE QUANTS	6	-6	0	0	0	0
DELTA ONE QUANTS	10	-10	0	0	0	0
DELTA ONE QUANTS	12	-12	0	0	0	0
DELTA ONE QUANTS	0	0	0	0	-149	149
DELTA ONE QUANTS	5	-5	0	0	0	0
DELTA ONE QUANTS	57	-57	0	0	0	0
DELTA ONE QUANTS	183,385,794	-149,610,870	33,774,924	751	-188,662,207	110,925,756
UNASSIGNED	0	0	0	0	-29,861	14,451
Distributed Products	10,206,529	0	10,206,529	0	-56,394,612	6,209,551
Distributed Products	6,602,737	-6,209,551	393,187	0	-53,922,902	0
UNASSIGNED	799,241	0	799,241	0	0	0
UNASSIGNED	52,277	0	52,277	0	-129,636,974	0
STRUCTURED	236,760	-149,679	87,081	0	-334,559,596	0
STRUCTURED	1,635,539	-750,883	884,656	0	-75,129,798	0
UNASSIGNED	4,210,731	0	4,210,731	0	-9,400,269	0
STRUCTURED	20,384,724	0	20,384,724	0	-2,952,518	0
STRUCTURED	9,329,135	0	9,329,135	0	-17,580,281	149,679
Distributed Products	1,873,081	0	1,873,081	0	0	0
Distributed Products	514,054,939	-267,434,442	246,620,497	1,020,618	-198,312,995	80,474,300
STRUCTURED	186,867,080	-84,638,441	102,228,639	3,445,023	-68,506,679	31,171,287
STRUCTURED	404,250,588	-232,219,718	172,030,870	93,383	-155,083,930	47,263,427
UNASSIGNED	142,721,648	-90,031,404	52,690,245	13,633	-74,080,483	38,459,729
Insurance/Distributed Products	0	0	0	0	-9,983,542	0
Insurance/Distributed Products	0	0	0	0	-1,681,027	26,116
Insurance/Distributed Products	30,114,325	-26,116	30,088,210	0	-10,046,067	0
Insurance/Distributed Products	21,568,669	-1,290,758	20,277,912	0	-9,155,665	5,323,468
Insurance/Distributed Products	374,338	0	374,338	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
Insurance/Distributed Products	236,084,611	-57,344,248	178,740,363	0	-133,601,562	55,980,526
UNASSIGNED	0	0	0	0	0	0
STRUCTURED	8,643,880	0	8,643,880	0	0	0
OTHER	13,125,781	-13,125,781	0	0	-23,175,474	0
VOL	12,413,925	-1	12,413,924	0	0	0
OTHER	0	0	0	0	-8,923	1,448
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	254,017	0	254,017	0	-1,890,002	0
OTHER	617,740	-582,351	35,389	0	-13,831,517	13,721,637
UNASSIGNED	0	0	0	0	0	0
OTHER	1,381,829,975	-311,046,462	1,070,783,513	28,911,855	-68,806,029	5,185,682
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,536,073,822	0	1,536,073,822	0	-490,291,930	0
UNASSIGNED	1,115,162,038	0	1,115,162,038	0	-1,506,359,948	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	189,659,746	0	189,659,746	0	-556,510,678	0
UNASSIGNED	11,622	-4,580	7,042	0	-1,573,993	380,805
Distributed Products	0	0	0	0	-855,385,782	120,311,633
Distributed Products	0	0	0	0	-5,957,345	2,186,380
Insurance/Distributed Products	0	0	0	0	-11,547,842	582,620
Synthetic Convertibles	1,159,795	0	1,159,795	0	0	0
Distributed Products	442,921	0	442,921	0	0	0
Distributed Products	5,688,036	-2,186,380	3,501,656	0	-20,667	0
Synthetic Convertibles	102,610,117	-289,731	102,320,386	5,782	0	0
Synthetic Convertibles	3,922,948	0	3,922,948	0	0	0
Synthetic Convertibles	198,203,887	-2,708,225	195,495,661	0	-37,550,806	0
Distributed Products	0	0	0	0	-269,628	269,628
UNASSIGNED	8,627,478	0	8,627,478	0	0	0
Corporates/Hedging & Monetization	100,752,311	0	100,752,311	0	-283,718,546	868,939
OTHER	0	0	0	0	-3,690,697	20,462
Synthetic Convertibles	0	0	0	0	-568	568
OTHER	2,462,866	0	2,462,866	0	0	0
Synthetic Convertibles	33,733,802	-25,368,413	8,365,390	0	-24,880	24,880
Synthetic Convertibles	1,050,721,025	-357,770,387	692,950,637	35,042,115	-81,639,095	31,740,060
Distributed Products	121,687,001	-93,809,750	27,877,251	0	-911,073,875	54,731,993
Distributed Products	7,468,856	-5,858,621	1,610,235	0	-2,312,883	1,462,279
Distributed Products	14,335,466	0	14,335,466	0	0	0
UNASSIGNED	34,069,866	0	34,069,866	0	-1,332,751	0
Distributed Products	106,803	-80,225	26,578	1,724	-91,617	78,284
Insurance/Distributed Products	256,202,667	-72,446,237	183,756,430	0	-738,219,254	256,617,991
Insurance/Distributed Products	17,541,425	-17,501,597	39,828	0	-163,707,791	33,965,352
Distributed Products	4,070,724	-3,747,726	322,998	0	-13,217,435	12,152,668
STRUCTURED	128,780,486	-45,130,100	83,650,386	0	-1,198,362,317	20,025,990
UNASSIGNED	27,550	-27,550	0	0	0	0
UNASSIGNED	1,444,759	-1,444,759	0	0	0	0
UNASSIGNED	51,863	-51,863	0	0	-12,195,710	12,195,710

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
UNASSIGNED	7,995	0	7,995	0	-13,222	13,062
UNASSIGNED	0	0	0	0	-301,530	301,530
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,026,062	-512,418	1,513,644	0	0	0
UNASSIGNED	1,779,782	0	1,779,782	0	0	0
India	20,112,897	-491,912	19,620,985	0	0	0
UNASSIGNED	16,136,535	-3,815,213	12,321,323	0	0	0
India	0	0	0	0	-108,042,026	108,042,026
India	277,647,098	-41,149,391	236,497,707	0	0	0
INDIA EQUITIES	13,689,308	0	13,689,308	0	0	0
UNASSIGNED	5,402,414	-1,975,682	3,426,733	0	-1,146,059	1,146,059
INDIA EQUITIES	5,846,123	0	5,846,123	0	0	0
INDIA EQUITIES	3,402,860	0	3,402,860	0	0	0
INDIA EQUITIES	0	0	0	0	0	0
UNASSIGNED	99,638	-99,638	0	0	0	0
JAPAN	0	0	0	0	0	0
UNASSIGNED	275,275	-100,002	175,273	0	0	0
UNASSIGNED	357,254	0	357,254	0	0	0
UNASSIGNED	1,485,448	-95,317	1,390,131	0	-3,023,883	3,023,883
UNASSIGNED	614,102	-364,921	249,181	0	-16,002	9,682
New York	4,044,915	-404,150	3,640,766	0	-302,570	253,678
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	62,767,353	0	62,767,353	0	-1,560,000	1,560,000
UNASSIGNED	22,071,806	0	22,071,806	0	-3,968,676	2,536,619
EQUITY CASH	3,488,522	0	3,488,522	0	0	0
EQUITY CASH	15,792,431	0	15,792,431	0	0	0
UNASSIGNED	7,089,976	-60,540	7,029,437	0	0	0
UNASSIGNED	41,577,448	-8,283,190	33,294,258	0	-17,775,451	426,701
UNASSIGNED	24,249,414	-10,990,980	13,258,434	0	-7,434,774	7,434,774
UNASSIGNED	5,597,262	-2,779,364	2,817,898	0	0	0
UNASSIGNED	21,820,045	-4,771,941	17,048,104	0	0	0
UNASSIGNED	129,464,622	-129,464,622	0	0	0	0
UNASSIGNED	0	0	0	0	-129,464,622	129,464,622
UNASSIGNED	5,409,789	-1,283,098	4,126,691	0	-4,925,680	378,336
EQUITY CASH	156,226	-54,094	102,133	0	0	0
UNASSIGNED	93,291	-88,630	4,661	0	0	0
UNASSIGNED	0	0	0	0	-35,999,103	21,044,020
UNASSIGNED	59,498,509	-14,065,064	45,433,445	0	-29,890,031	24,438,471
EQUITY CASH	7,616,824	-2,696,307	4,920,517	0	0	0
UNASSIGNED	13,161	0	13,161	0	0	0
PROP TRADING	532,515	0	532,515	0	0	0
PROP TRADING	1,734,148	0	1,734,148	0	0	0
PROP TRADING	0	0	0	0	0	0
UNASSIGNED	27,376	-354	27,022	0	-3,822,633	3,289,258
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	156	0	156	0	0	0
UNASSIGNED	660,353	-453,395	206,959	0	0	0
UNASSIGNED	15,439,572	-11,734,348	3,705,224	0	-17,571,292	13,376,609
UNASSIGNED	4,638	-3,862	777	0	0	0
UNASSIGNED	0	0	0	0	-1,435,022	690,041
UNASSIGNED	3,279	-3,279	0	0	0	0
UNASSIGNED	21,401	0	21,401	0	0	0
UNASSIGNED	583,020	-226,193	356,827	0	-655,829	64,052
UNASSIGNED	100,057,091	-29,816,027	70,241,064	0	-64,103,352	58,001,759
UNASSIGNED	1,169,330	-740,735	428,595	0	-155,854	155,854
UNASSIGNED	251,946,141	-114,367,456	137,578,685	0	0	0
UNASSIGNED	43	0	43	0	0	0
UNASSIGNED	4,389,089	-1,783,474	2,605,615	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	189,795,461	-17,829,268	171,966,194	0	0	0
UNASSIGNED	4,639,509	-923,339	3,716,170	0	-3,449,224	2,451,696
UNASSIGNED	5,929,841	-5,775,525	154,316	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,705,350	0	3,705,350	0	0	0
PROP NON JAPAN	598,243	-11,067	587,176	0	-603,339	603,339
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	62,503,311	-31,488,150	31,015,161	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	90,983	-39,223	51,759	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	4,489,260	-4,489,260	0	0	-208,155	208,152
UNASSIGNED	12,823	-12,823	0	0	-897,623	897,270
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	5,337,040	-1,162,921	4,174,119	0	0	0
UNASSIGNED	1,214,439	-1,109,469	104,970	0	-22,390	0
UNASSIGNED	8,743	-4,465	4,278	0	0	0
UNASSIGNED	0	0	0	0	-3,032	3,032
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,568,353	0	2,568,353	0	0	0
UNASSIGNED	0	0	0	0	-46,844,986	46,844,986
UNASSIGNED	3,897,622	0	3,897,622	0	0	0
CONVERTS	0	0	0	0	0	0
UNASSIGNED	482,645,128	-16,696,561	465,948,566	0	-110,700,791	43,753,448
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	6,359,387	0	6,359,387	0	0	0
High Grade Credit	28,067,919	0	28,067,919	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	1,040	0	1,040	0	0	0
UNASSIGNED	75,894,207	-18,077,802	57,816,405	0	-63,861,845	57,856,863
UNASSIGNED	0	0	0	0	-4,336	0
UNASSIGNED	73	0	73	0	-1,804	1,804
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-13,485	13,485
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	124,428	-93,764	30,664	0	0	0
UNASSIGNED	40,090,754	-11,671,385	28,419,369	0	-15,665,688	10,251,446
UNASSIGNED	0	0	0	0	-5,765,962	1,258,627
UNASSIGNED	82,885,478	-22,354,175	60,531,303	0	-61,323,506	22,872,924
UNASSIGNED	711,950,424	-9,864,287	702,086,137	0	-166,810,251	91,872,377
UNASSIGNED	542,818,820	-14,877,761	527,941,059	0	-116,611,974	63,664,613
UNASSIGNED	1,731,466	-333,568	1,397,898	0	0	0
UNASSIGNED	3,294,908	0	3,294,908	0	0	0
UNASSIGNED	3,343,519	0	3,343,519	0	0	0
UNASSIGNED	29,692,849	-7,362,995	22,329,854	0	0	0
UNASSIGNED	21,371,768	-8,663,159	12,708,609	0	-23,363,911	23,251,315
UNASSIGNED	16,676,440	0	16,676,440	0	0	0
UNASSIGNED	0	0	0	0	-129	0
UNASSIGNED	14,289,879	-7,530,261	6,759,618	0	0	0
EQUITY STRATEGIES	2,178,179	0	2,178,179	0	0	0
EQUITY STRATEGIES	12,418,304	-3,499,183	8,919,122	0	-7,832,571	7,832,571
UNASSIGNED	156,715	-156,715	0	0	-19,590,185	0
UNASSIGNED	30,818,324	-8,373,422	22,444,902	0	-251,035,884	164,391,319
UNASSIGNED	25,038,148	-3,278,106	21,760,042	0	0	0
UNASSIGNED	2,603,449	0	2,603,449	0	0	0
UNASSIGNED	1,202	0	1,202	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	57	0	57	0	0	0
UNASSIGNED	0	0	0	0	0	0
SEA OTC	31,338,947	-12,084,831	19,254,116	0	0	0
UNASSIGNED	0	0	0	0	0	0
QUANTITATIVE TRADING	64,314,159	-28,514,595	35,799,564	0	-51,756,000	37,536,533
QUANTITATIVE TRADING	0	0	0	0	-2,129,747	1,355,509
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
PROP VOL JAPAN	17,301,436	-5,002,618	12,298,819	0	-14,883,947	11,017,697
PROP VOL JAPAN	4,539,481	-1,434,143	3,105,338	0	-5,206,760	4,433,158
PROP VOL NON-JAPAN	4,729,379	-572,384	4,156,995	0	-3,584,116	2,998,973
UNASSIGNED	10,715,433	-6,125,598	4,589,834	0	-29,397,302	19,677,481
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,076,778,535	-455,385,728	621,392,807	0	-173,452,294	144,530,284
UNASSIGNED	0	0	0	0	-12,464,195	8,550,391

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
UNASSIGNED	17,615,224	-14,039,807	3,575,417	0	0	0
UNASSIGNED	109,444,372	-101,345,070	8,099,302	0	-341,307,024	301,664,926
UNASSIGNED	4,569,908	-4,569,908	0	0	-8,064,309	2,162,848
UNASSIGNED	189,021,206	-71,991,978	117,029,228	0	0	0
UNASSIGNED	475,000,689	-86,671,418	388,329,271	0	-14,836,918	10,452,235
UNASSIGNED	1,708,523,281	-484,730,125	1,223,793,157	0	-22,059,150	21,754,436
UNASSIGNED	18,198,442	-30,351	18,168,091	0	0	0
UNASSIGNED	7,367,552	-7,367,552	0	0	-1,183,310,718	663,030,842
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	86,199,300	-9,193,899	77,005,401	0	-1,129,510	1,681
UNASSIGNED	544,850,904	-42,211,899	502,639,006	0	-238,054,415	38,102,225
UNASSIGNED	5,116	0	5,116	0	0	0
UNASSIGNED	1,028,500	-1,014,200	14,300	0	0	0
UNASSIGNED	19,904,132	0	19,904,132	0	0	0
UNASSIGNED	5,176,867	0	5,176,867	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
JAPAN OTC	351,558,297	-107,323,416	244,234,880	0	-21,232,267	18,649,444
JAPAN OTC	637,277,358	-217,475,604	419,801,754	0	-227,045,834	139,032,599
EQ VOL ASIA	0	0	0	0	-32,721,963	0
JAPAN OTC	54,079,270	-389,377	53,689,893	0	0	0
JAPAN OTC	1,000,000	0	1,000,000	0	0	0
JAPAN OTC	5,065,272	0	5,065,272	0	0	0
JAPAN OTC	8,343,218	-331,795	8,011,423	0	0	0
JAPAN OTC	64,117,384	-4,110	64,113,274	0	-3,975,666	0
JAPAN OTC	51,772,176	0	51,772,176	0	0	0
UNASSIGNED	0	0	0	0	-44,010	27,740
UNASSIGNED	4,466	0	4,466	0	0	0
JAPAN OTC	1,358,629	0	1,358,629	0	0	0
SEA OTC	122,725,096	-16,781,944	105,943,152	0	-10,826,740	7,558,082
UNASSIGNED	4,374,864,921	-2,328,699,342	2,046,165,579	0	0	0
UNASSIGNED	962,569,450	-16,277,621	946,291,829	0	0	0
UNASSIGNED	0	0	0	0	-4,276,972,036	4,276,864,206
UNASSIGNED	4,674,148,162	-2,127,527,800	2,546,620,361	0	0	0
Warrant business	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	181,044	0	181,044	0	-299,660	0
UNASSIGNED	33,863,800	-30,067,270	3,796,530	206,137	-42,884,768	37,585,507
MEDIA	34,596,448	-1,679,477	32,916,971	92,392	-19,063,201	10,183,952
HEALTHCARE	27,383,878	-4,142,696	23,241,181	0	-21,404,681	11,135,700
FIN SERV	24,342,038	-2,476,175	21,865,863	0	-16,533,257	10,868,800
REAL ESTATE	22,951,951	-97,919	22,854,032	0	-8,029,589	1,373,980

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
REAL ESTATE	18,886,242	-7,029,632	11,856,610	0	-5,008,420	1,295,184
REAL ESTATE	29,117,918	-2,053,579	27,064,339	0	-21,291,338	6,736,632
TECHNOLOGY	42,348,581	-566,349	41,782,232	0	-9,641,099	1,199,642
TELCOM	26,226,172	-283,692	25,942,480	0	-23,963,500	1,510,629
UNASSIGNED	66,805,324	-38,305	66,767,019	0	-33,961,940	12,736,500
REAL ESTATE	10,592,222	-716	10,591,505	0	-4,823,835	422,836
CAP STRU ARB	498,353,761	-9,296,792	489,056,969	1,412,361	-335,801,220	71,076,191
REAL ESTATE	31,234,243	-1,053,370	30,180,873	0	-23,665,450	16,560,410
UNASSIGNED	39,224,861	0	39,224,861	0	-17,288,223	1,420,907
UNASSIGNED	599,471	-599,471	0	0	-116	6
UNASSIGNED	2,146,261	0	2,146,261	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
HG FIRM RELATIONSHIP LOANS	26,560,551	0	26,560,551	0	0	0
HG FIRM RELATIONSHIP LOANS	177,231,950	0	177,231,950	0	0	0
HG FIRM RELATIONSHIP LOANS	49,365,193	0	49,365,193	0	0	0
UNASSIGNED	270,622,536	0	270,622,536	0	0	0
HG FIRM RELATIONSHIP LOANS	8,977,719	0	8,977,719	0	0	0
UNASSIGNED	8,487,124	0	8,487,124	0	0	0
HY FIRM REL LOANS	11,884,160	0	11,884,160	0	0	0
HY FIRM REL LOANS	11,884,160	0	11,884,160	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-9	0
UNASSIGNED	17,495,832	-390,577	17,105,255	0	0	0
UNASSIGNED	0	0	0	0	0	0
Equity Strategies Event Driven	21,873,523	-12,082,564	9,790,959	0	0	0
Equity Strategies Event Driven	30,873,424	-6,802,209	24,071,215	0	0	0
Equity Strategies Event Driven	9,503,341	0	9,503,341	0	-6,313,622	721
Equity Strategies Event Driven	0	0	0	0	-2,562,522	2,562,522
Equity Strategies Event Driven	4,482,027	-240,791	4,241,235	0	-5,241,244	2,917,867
Equity Strategies Event Driven	1	0	1	0	0	0
Equity Strategies Event Driven	0	0	0	0	0	0
EQUITY STRATEGIES	0	0	0	0	-7,921,674	5,972,571
EQUITY STRATEGIES	27,806,238	-12,994,267	14,811,971	458,245	-2,970,889	2,970,889
EQUITY STRATEGIES	42,145,970	0	42,145,970	0	0	0
EQUITY STRATEGIES	63,748,224	-48,284,502	15,463,721	2,756,366	-44,639,233	43,962,105
EQUITY STRATEGY	5,457,012	0	5,457,012	0	0	0
EQUITY STRATEGY	15,791,884	-7,170,283	8,621,601	1,679,262	0	0
EQUITY STRATEGIES	4,821,289	-357,054	4,464,235	1,946,001	0	0
EQUITY STRATEGIES	217,040	0	217,040	0	0	0
EQUITY STRATEGIES	1,927,933	0	1,927,933	0	0	0
UNASSIGNED	43,456,667	-30,719,671	12,736,996	2,076,134	-33,136,475	27,063,173
UNASSIGNED	0	0	0	0	-9,954,344	5,745,537
EQUITY STRATEGIES	1,498,936	0	1,498,936	0	0	0
EQUITY STRATEGY	1,101,676	-1,101,676	0	0	0	0
UNASSIGNED	4,890,640	-2,252,690	2,637,950	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	15,284,078	-6,996,199	8,287,879	2,303,264	0	0
EQUITY STRATEGIES	11,006,872	-9,773,049	1,233,824	0	-324,986	293,236
EQUITY STRATEGIES	12,741	-12,741	0	0	0	0
EQUITY STRATEGIES	82,249	0	82,249	0	0	0
EQUITY STRATEGIES	6,175,886	-6,175,886	0	0	-4,110,084	2,578,973
EQUITY STRATEGIES	27,483,666	-2,963	27,480,703	0	-30,065,434	0
EQUITY STRATEGIES	16,476,822	-16,476,822	0	0	-3,638,008	3,638,008
EQUITY STRATEGY	966,383	-966,383	0	0	0	0
EQUITY STRATEGIES	13,039,065	-7,110,064	5,929,001	0	-10,667,802	10,667,802
EQUITY STRATEGIES	16,374,559	-16,374,559	0	0	-10,366,564	10,366,121
EQUITY STRATEGIES	1,353,920	-1,257,047	96,873	96,873	0	0
EQUITY STRATEGIES	9,811,906	-4,626,383	5,185,523	0	0	0
EQUITY STRATEGIES	0	0	0	0	-3,860,808	120,846
EQUITY STRATEGIES	6,024,683	-5,193,729	830,954	0	-6,059,420	6,059,420
EQUITY STRATEGIES	10,476,308	-10,476,308	0	0	0	0
EQUITY STRATEGIES	12,045,454	-112,499	11,932,955	0	0	0
EQUITY STRATEGIES	4,759,874	-4,759,874	0	0	0	0
EQUITY STRATEGIES	7,847,026	0	7,847,026	0	0	0
EQUITY STRATEGIES	3,489,991	0	3,489,991	0	0	0
EQUITY STRATEGIES	1,978,838	0	1,978,838	1,601,684	0	0
EQUITY STRATEGY	3,388	0	3,388	0	-27,743	27,743
EQUITY STRATEGIES	0	0	0	0	-55,452	55,452
EQUITY STRATEGIES	35	-24	11	0	-24	24
EQUITY STRATEGIES	2,228,810	-1,182,449	1,046,361	0	-7,911,145	7,911,145
EQUITY STRATEGIES	53,488,802	-29,002,966	24,485,836	0	-9,652,027	9,652,027
EQUITY STRATEGIES	4,013,372	-4,013,372	0	0	-1,931,025	1,424,387
Autos&Transport	27,580,233	-4,299,599	23,280,634	0	-723,554	78,789
Autos&Transport	0	0	0	0	0	0
Autos&Transport	0	0	0	0	-1,967,471	1,967,471
Autos&Transport	268,748,732	-268,748,732	0	0	-268,748,759	268,748,759
Autos&Transport	14,154,707	-7,969,873	6,184,834	0	0	0
Autos&Transport	11,479,370	-6,513,070	4,966,301	0	-6,195,233	6,195,233
CHEMICALS	0	0	0	0	0	0
CHEMICALS	30,510,623	-21,811,380	8,699,243	0	-25,717,939	15,185,016
CHEMICALS	0	0	0	0	-690,174	690,174
CONSUMERS	80,155,897	-33,388,642	46,767,255	2,158,481	0	0
CONSUMERS	4,726,215	-459,225	4,266,990	868,190	-79,187	79,187
CONSUMERS	898,692	-898,692	0	0	-898,692	898,692
CONSUMERS	40,511,164	-1,786,880	38,724,284	0	-234,099,523	36,198,359
CONSUMERS	76,806,273	-52,034,868	24,771,405	13,146,873	-53,369,832	30,213,204
Eur Cash Faciliattion	15,350	0	15,350	0	-9,093	168
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,466,328	0	3,466,328	0	0	0
UNASSIGNED	299,498	0	299,498	0	0	0
EMERGING MARKETS	9,014,546	-957,469	8,057,078	0	0	0
EMERGING MARKETS	21,240,029	0	21,240,029	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
EMERGING MARKETS	5,132,104	-227,836	4,904,268	0	0	0
EMERGING MARKETS	777,050	-477,552	299,498	0	-1,529,903	299,498
EMERGING MARKETS	496,220	-126,700	369,520	0	0	0
EMERGING MARKETS	1,777,395	0	1,777,395	0	0	0
EMERGING MARKETS	432,134	0	432,134	0	-72,319	0
UNASSIGNED	0	0	0	0	-17,881	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	919,116	-919,116	0	0	-919,116	919,116
Eur Cash Faciliattion	0	0	0	0	-283,352	283,352
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	283,352	-283,352	0	0	-236,187	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	233	-216	17	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JOE BUTLER	8,437,818	-8,437,818	0	0	-8,437,800	8,437,800
Eur Cash Faciliattion	211	0	211	0	0	0
Eur Cash Faciliattion	26,616	-8,225	18,391	0	0	0
SCANDINAVIA	39,449	-39,449	0	0	-39,449	39,449
Eur Cash Faciliattion	4,830,622	-20,174	4,810,449	0	-87,857,154	1,248,691
HOLLAND	0	0	0	0	-25,899	0
Eur Cash Faciliattion	876,611	-775,113	101,499	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
SCANDINAVIA	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
ITALY	0	0	0	0	0	0
Eur Cash Faciliattion	0	0	0	0	0	0
Eur Cash Retina	3,934,270	-3,934,270	0	0	-786,845	786,845
Eur Cash Retina	4,835,170	-4,383,355	451,815	0	-2,051,670	212,305
Eur Cash Retina	3,680,859	-1,403,102	2,277,757	0	0	0
Eur Cash Retina	11,294,712	-4,901,054	6,393,658	0	-12,411,327	12,411,327
Eur Cash Retina	8,848,392	-8,296,841	551,550	125,142	-1,776,485	1,397,955
Eur Cash Retina	5,444,822	-4,847,220	597,602	0	-514,340	32,882
Eur Cash Retina	1,042,378	-602,921	439,457	0	-241,351	241,351
Eur Cash Retina	310,254	0	310,254	0	-298,103	0
Eur Cash Retina	14,779,013	-13,229,581	1,549,432	88,553	-7,181,495	7,181,495
Eur Cash Retina	6,231,565	-1,138,314	5,093,251	0	-2,420,795	2,236,832
Eur Cash Retina	7,695,195	-4,532,215	3,162,980	0	-690,228	690,228
Eur Cash Retina	0	0	0	0	-312,758	0
Eur Cash Retina	10,153,983	-4,888,084	5,265,899	0	-9,849,660	6,717,073

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	4,475,542	-3,540,133	935,409	194,323	-6,373,213	5,262,136
Eur Cash Retina	5,112,198	-2,406,338	2,705,860	344,033	-2,919,024	2,919,024
Eur Cash Setina	0	0	0	0	-550,401	377,556
Eur Cash Setina	43,146,672	-32,786,235	10,360,437	61,722	-22,264,271	19,646,303
Eur Cash Setina	570,730	-570,730	0	0	0	0
Eur Cash Setina	2,393,391	-1,578,238	815,153	0	-2,819,033	1,667,358
Eur Cash Setina	31,650,965	-19,891,888	11,759,077	0	-13,497,991	13,497,991
Eur Cash TDH	22,896	-22,896	0	0	0	0
Eur Cash TDH	259,685	-259,685	0	0	0	0
Eur Cash TDH	2,666,105	0	2,666,105	0	0	0
FINANCIALS	122,377	-76,958	45,420	0	-248,940	248,940
FINANCIALS	0	0	0	0	0	0
FINANCIALS	95,953,323	-95,953,323	0	0	-223,710,228	223,710,228
FINANCIALS	179	-179	0	0	-16	16
FINANCIALS	1,452,084	-825,989	626,095	0	0	0
FINANCIALS	60,082,559	-27,243,071	32,839,487	266,434	-2,151,175	2,151,175
FINANCIALS	41,738	0	41,738	0	0	0
FINANCIALS	3,529,963	-1,828,309	1,701,654	0	0	0
FINANCIALS	15,848	0	15,848	0	-1,698,243	427,579
HEALTHCARE	19,080,500	-19,080,500	0	0	0	0
UNASSIGNED	14,712,389	-2,597,540	12,114,849	0	-14,944,700	14,944,700
HEALTHCARE	0	0	0	0	-43,652	43,652
HEALTHCARE	55,573,593	-55,573,593	0	0	-55,564,770	55,564,770
HEALTHCARE	126,763,845	-31,991,034	94,772,811	0	-105,665,863	75,908,284
HEALTHCARE	810	-752	58	0	-34,361	0
Industrials and Engineering	31,340	-15,502	15,837	0	-94,251	22,882
Industrials and Engineering	981,849	-97,664	884,184	0	0	0
Industrials and Engineering	4,753,579	-141,723	4,611,856	0	-4,739,889	4,584,071
Industrials and Engineering	2,644,407	-79,708	2,564,699	0	-17,032,528	5,725,948
INSURANCE	162,684	-133,040	29,643	0	-15,249	15,249
INSURANCE	131,092	-130,475	617	0	-130,456	130,456
INSURANCE	120,201	-120,201	0	0	-119,990	119,990
INSURANCE	1,058,098	-460,641	597,457	0	-591,513	591,513
MEDIA	5,382	-5,382	0	0	0	0
MEDIA	65,676	-65,676	0	0	0	0
MEDIA	37,623,166	-37,623,166	0	0	-37,623,166	37,623,166
UNASSIGNED	39,251,597	-18,044,388	21,207,209	965,182	-22,416,819	14,700,920
Oils and Mining	0	0	0	0	-2,693,521	2,693,521
Oils and Mining	395,201	-393,639	1,562	0	-424,659	423,553
Oils and Mining	0	0	0	0	0	0
Oils and Mining	11,441,269	-11,441,269	0	0	-20,073,501	20,073,501
Oils and Mining	340,031	-185,162	154,869	32,173	-185,621	185,621
Oils and Mining	2,465	-2,465	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
Oils and Mining	12,231,802	-12,231,802	0	0	-41,407,146	16,005,753
Oils and Mining	10,896,177	-7,934,655	2,961,521	511,160	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
Oils and Mining	80,619	0	80,619	0	-1,505,209	1,453,901
Oils and Mining	0	0	0	0	-7,310,875	0
Oils and Mining	16,573	-4,297	12,276	0	-11,915	359
REAL ESTATE	1,018,601	0	1,018,601	0	-76,481	76,481
REAL ESTATE	49,031	-47,481	1,550	0	-70,625	351
Sundry Pan Europe Cash	3,882,053	0	3,882,053	0	0	0
Sundry Pan Europe Cash	871,000	-509,286	361,714	0	-1,344,731	1,344,731
Sundry Pan Europe Cash	0	0	0	0	-125,067	7
Sundry Pan Europe Cash	0	0	0	0	-60,547	0
Sundry Pan Europe Cash	5,167,625	-5,167,625	0	0	-155	155
Mid Cap (Sundry Pan Europe Cash)	0	0	0	0	-256,520	58,970
Sundry Pan Europe Cash	110,133	-2,985	107,148	23,175	-38,369	5,148
Sundry Pan Europe Cash	422,774	0	422,774	20,590	-1,725,633	1,217,815
Mid Cap (Sundry Pan Europe Cash)	73,323	-19,292	54,031	0	-123,017	57,545
Mid Cap (Sundry Pan Europe Cash)	750,133	-521,335	228,797	0	-666,183	581,328
Mid Cap (Sundry Pan Europe Cash)	304,432	-211,198	93,234	0	-211,065	211,065
Sundry Pan Europe Cash	0	0	0	0	0	0
Sundry Pan Europe Cash	0	0	0	0	0	0
TECHNOLOGY	0	0	0	0	-3,681	3,681
TECHNOLOGY	0	0	0	0	-2,101,521	2,101,521
TECHNOLOGY	72,771,917	-72,771,915	0	0	-72,771,915	72,771,915
TECHNOLOGY	9,862,150	-986	9,861,165	0	0	0
TECHNOLOGY	128,871	-40,227	88,643	0	-2,433	159
TELCO	15,333	-15,333	0	0	-16,385	16,385
TELCO	8,327	-8,327	0	0	-8,327	8,327
TELCO	16,736,547	-16,736,547	0	0	-16,736,547	16,736,547
TELCO	3,886,912	-974,732	2,912,180	0	0	0
TELCO	13,485	-13,485	0	0	-43,918	39,803
Utilities	4,301,735	-4,301,735	0	0	-5,744,238	2,018,413
Utilities	0	0	0	0	-4,276,834	4,276,834
Utilities	0	0	0	0	0	0
Utilities	39,137	-39,137	0	0	-39,258	39,258
Quant Strategies	0	0	0	0	-5,621,246	4,841,071
Quant Strategies	0	0	0	0	-19,001,156	16,372,970
Quant Strategies	8,825,258	-8,037,154	788,104	0	0	0
Quant Strategies	5,300,465	-4,323,962	976,503	0	-5,107,625	2,771,706
Quant Strategies	2,241,892	-1,800,428	441,464	0	-813,871	477,864
Quant Strategies	6,527,722	-4,941,019	1,586,703	2,630	0	0
Quant Strategies	111,110,164	-69,757,096	41,353,068	1,405,757	-103,889,067	9,535,852
Quant Strategies	71,745,607	-7,081,033	64,664,574	0	-71,788,013	37,798,249
Quant Strategies	49,811,184	-18,673,402	31,137,783	0	-49,684,365	35,605,743
Quant Strategies	5,407,519	-2,702,113	2,705,407	0	-5,835,807	3,804,835
Quant Strategies	37,894,195	-21,986,530	15,907,665	0	0	0
Quant Strategies	44,264,229	-37,856,093	6,408,136	131,146	-43,384,042	35,754,948
Quant Strategies	7,414,506	-1,902,776	5,511,730	0	-298,151	0
Quant Strategies	3,805,091	-3,240,623	564,468	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
Quant Strategies	16,031,692	-9,288,885	6,742,807	0	-1,156,350	1,156,350
Quant Strategies	22,505,598	-13,248,511	9,257,087	0	-26,417,094	15,134,224
Quant Strategies	15,858,839	-12,656,562	3,202,277	0	-20,711,349	16,042,746
Quant Strategies	1,419,525	0	1,419,525	0	0	0
Quant Strategies	6,686,987	-4,686,507	2,000,480	0	0	0
Quant Strategies	160,112	-160,112	0	0	-1,022,820	860,180
Quant Strategies	7,387,802	-5,541,823	1,845,979	0	-4,778,813	1,499,671
Quant Strategies	32,229,998	-26,687,107	5,542,891	0	-31,633,767	27,807,958
Quant Strategies	5,850,145	-5,674,686	175,460	0	-7,037,655	5,320,084
Quant Strategies	5,770,261	-5,517,649	252,612	15,492	-5,780,651	4,198,004
Quant Strategies	73,338,278	-53,195,357	20,142,921	1,437,701	0	0
Quant Strategies	19,366,678	-16,754,957	2,611,721	264,579	0	0
Quant Strategies	22,958,587	-17,151,665	5,806,922	0	-24,457,037	16,167,353
Quant Strategies	45,325,467	-38,462,740	6,862,727	730,467	-43,584,524	35,285,408
Quant Strategies	59,627,435	-5,424,446	54,202,989	5,783,758	0	0
Quant Strategies	17,623,372	-794,374	16,828,998	0	-18,982,382	7,089,836
Quant Strategies	0	0	0	0	-7,185,399	2,854,108
Quant Strategies	79,406,808	-14,656,288	64,750,520	0	-104,208,042	50,313,984
Quant Strategies	5,308,103	-2,302,045	3,006,058	0	-5,320,388	1,047,612
Quant Strategies	34,596,341	-22,696,401	11,899,940	738,620	0	0
Quant Strategies	25,693,627	-21,483,339	4,210,287	92,507	-41,644,440	32,520,114
Quant Strategies	10,125,312	-9,737,648	387,664	55,226	-18,668,852	11,963,264
Quant Strategies	0	0	0	0	-30,724,280	26,515,671
Quant Strategies	5,039,736	-3,897,766	1,141,970	81,231	-4,462,746	2,834,900
Quant Strategies	22,505,408	-646,246	21,859,162	0	0	0
Quant Strategies	31,842,460	-26,444,792	5,397,668	0	0	0
Quant Strategies	82,007,992	-76,761,198	5,246,793	182,258	-77,070,345	40,047,418
Quant Strategies	0	0	0	0	0	0
Quant Strategies	15,834,634	-9,842,504	5,992,130	0	-61,061,229	45,194,881
Portfolio Eur Systematic Trdg	2,299,661	-1,991,426	308,235	631	0	0
Portfolio Eur Systematic Trdg	26,482	-23,562	2,919	0	-28,774	16,908
Portfolio Eur Systematic Trdg	0	0	0	0	-81,047	35,906
Portfolio Eur Systematic Trdg	133,732,498	-104,148,035	29,584,463	1,474,977	-187,030,219	133,858,707
Portfolio Eur Systematic Trdg	2,603	-2,603	0	0	-11,940	7,876
EVENT DRIVEN EUROPE	1,227,215	-561,017	666,198	0	0	0
EVENT DRIVEN EUROPE	25,962,087	-1,803,242	24,158,845	0	-24,461,816	11,277,290
EVENT DRIVEN EUROPE	4,442,471	0	4,442,471	0	-1,313,998	1,313,998
EVENT DRIVEN EUROPE	8,329,124	-6,764,678	1,564,446	0	0	0
EVENT DRIVEN EUROPE	9,671,877	-4,064,787	5,607,090	0	-6,863,465	5,474,408
EVENT DRIVEN EUROPE	61,085	-61,085	0	0	0	0
EVENT DRIVEN EUROPE	18,183,399	-9,828,823	8,354,576	0	0	0
EVENT DRIVEN EUROPE	11,611,320	0	11,611,320	0	-10,867,117	10,867,117
EVENT DRIVEN EUROPE	28,436,109	-10,141,379	18,294,729	0	-12,553,799	12,553,799
EVENT DRIVEN	0	0	0	0	0	0
EVENT DRIVEN	0	0	0	0	-139,590	139,590
EVENT DRIVEN	273,688	-249,196	24,492	0	-23,551	524

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	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-633	633
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-16,832	16,832
Portfolio Eur Facilitation	8,042,658	-2,095,352	5,947,307	906,695	-35,100	35,100
Portfolio Eur Facilitation	0	0	0	0	-205,365	205,365
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-2,160	0
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	2,996,789	-511,894	2,484,895	0	-13,243,727	13,243,727
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	219,948	-219,948	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	-14,059	14,059
Portfolio Eur Facilitation	0	0	0	0	0	0
Portfolio Eur Facilitation	0	0	0	0	0	0
GLOBAL PORTFOLIO	36,430	-36,430	0	0	-244,373	227,684
GLOBAL PORTFOLIO	0	0	0	0	-597,588	597,588
GLOBAL PORTFOLIO	0	0	0	0	0	0
GLOBAL PORTFOLIO	2,427,435	-1,243,472	1,183,963	3,847	-842,019	530,460
GLOBAL PORTFOLIO	23,094	-22,678	415	0	0	0
GLOBAL PORTFOLIO	0	0	0	0	0	0
GLOBAL PORTFOLIO	1,859,394	-1,855,582	3,812	0	-10,606,741	4,376,457
GLOBAL PORTFOLIO	116,929	-116,923	6	0	-181,127	165,093
GLOBAL PORTFOLIO	0	0	0	0	-1,090,012	1,090,012
GLOBAL PORTFOLIO	0	0	0	0	-4,502,419	2,855,577
GLOBAL PORTFOLIO	0	0	0	0	0	0
Global Portfolio	64,795,310	-46,560,385	18,234,925	0	-3,682,927	1,286,361
Global Portfolio	0	0	0	0	-263,963	91,569
UNASSIGNED	6,153,828	-6,153,828	0	0	-207,886	41,583
Global Portfolio	4,127,373	-1,062,377	3,064,996	0	-1,441,261	741,067
Global Portfolio	15,279,991	-11,603,225	3,676,766	0	-6,886,557	5,006,909
Global Portfolio	47,438,701	-37,458,831	9,979,870	0	-9,736,717	4,582,126
Global Portfolio	7,858	-7,858	0	0	0	0
Global Portfolio	10,314,663	-8,131,334	2,183,329	0	0	0
Global Portfolio	7,021,259	-6,695,143	326,116	0	-2,094,293	1,628,121
Global Portfolio	0	0	0	0	0	0
Global Portfolio	123,396	0	123,396	0	-585,727	585,727
Portfolio Eur Facilitation	1,712,864	-397	1,712,467	779,262	0	0
Portfolio Eur Facilitation	0	0	0	0	-808	808
Portfolio Eur Facilitation	100,998	-5,852	95,146	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
Port Eur Transition Mgmt	1,161	0	1,161	0	0	0
FLOW	7,692	-7,692	0	0	-15,195	15,007
FLOW	95,802,719	-84,671,192	11,131,527	0	-92,824,657	39,538,693
FLOW	7,067,943,240	-6,994,762,602	73,180,638	37,556	-7,096,738,433	3,732,701,864
FLOW	69,522,680	-69,522,525	155	0	-108,833,912	106,302,528
FLOW	3,333,187	-3,333,187	0	0	-3,014,580	884,244
FLOW	50,421,778	-39,317,921	11,103,857	0	-556,242,800	556,242,800
FLOW	554,103,750	-287,938,227	266,165,523	80,093,181	-1,448,990,404	777,212,891
FLOW	4,792,295	-4,427,045	365,250	23,297	0	0
FLOW	85,804	-85,804	0	0	-18,638	18,638
FLOW	32,526,049	-32,100,252	425,797	0	-571,325,671	459,272,158
FLOW	21,257,408	-18,479,424	2,777,984	1,108,833	-16,965,496	16,965,496
FLOW	13,377,503	-13,193,023	184,481	0	-53,794,985	27,283,981
FLOW	94,695,403	-59,103,322	35,592,081	0	-9,903,351	8,079,534
FLOW	52,500,577	-25,571,396	26,929,180	291,219	-52,779,075	43,799,099
FLOW	2,229,773	-35,931	2,193,842	0	-10,312,950	8,671,704
FLOW	285	-285	0	0	0	0
FLOW	3,500,360	-1,200,764	2,299,596	0	0	0
FLOW	73,765,216	-11,959,200	61,806,016	0	-113,277,546	113,277,546
FLOW	387,938,415	-132,436,055	255,502,360	0	-37,316,179	27,524,883
FLOW	137,306,250	-69,841,708	67,464,542	3,452,487	-383,535,580	161,124,041
FLOW	43,032,055	-40,631,505	2,400,550	0	-45,678,914	23,513,681
FLOW	145,570,907	-70,654,891	74,916,016	0	-19,380,825	19,380,825
FLOW	945,016,167	-432,301,263	512,714,904	3,342,276	-509,399,807	159,819,137
FLOW	64,100,531	-63,516,588	583,943	0	-14,953,749	13,929,505
FLOW	96,462,163	-33,603,192	62,858,970	19,845,097	-66,161,989	40,953,595
FLOW	229,440,785	-112,031,956	117,408,829	0	-31,037,962	14,872,033
FLOW	41,470,715	-41,470,715	0	0	-66,928,288	34,029,269
FLOW	264,938,197	-97,270,109	167,668,088	0	-29,951,682	9,570,350
FLOW	133,316,791	-37,667,818	95,648,973	70,807,142	-594,647,102	376,476,376
FLOW	97,050,364	-42,312,041	54,738,323	0	-449,933,013	226,092,086
FLOW	424,328,490	-166,956,403	257,372,087	50,951,759	-608,041,622	248,854,855
FLOW	72,790,571	-46,961,070	25,829,501	3,231,286	-14,312,131	11,471,643
FLOW	0	0	0	0	-18,350,266	2,920,836
FLOW	0	0	0	0	-285	285
FLOW	63,773,448	-61,564,217	2,209,231	0	-39,615,431	9,957,481
EXOTICS	40,263,548	-33,957,059	6,306,488	0	-37,639,792	6,066,459
FLOW	0	0	0	0	-59,574,446	59,574,446
FLOW	0	0	0	0	-138,465	138,465
FLOW	747,362	-492,335	255,027	12	0	0
EXOTICS	0	0	0	0	-6,493,917	2,872,446
EXOTICS	39,830,828	-7,497,627	32,333,201	0	0	0
FLOW	7,596,346	-6,517,810	1,078,536	0	0	0
FLOW	0	0	0	0	-49	49
FLOW	11,170,628	-9,104,141	2,066,487	0	-1,266,315	171,685
FLOW	3,286,417	-3,286,417	0	0	-9,621	9,621

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
	78,959,417	0	78,959,417		0	0
FLOW	0	0	0	0	-88	88
FLOW	76,070,836	-64,784,643	11,286,193	112,756	-12,470,692	10,504,137
FLOW	15,741,525	-10,415,834	5,325,691	0	-19,361,880	19,257,556
FLOW	1,033	-1,033	0	0	0	0
FLOW	470,252	-250,874	219,378	0	-24,812,114	24,812,114
FLOW	17,389,271	-16,844,949	544,323	0	-9	9
FLOW	26,820,735	-21,930,056	4,890,678	0	-17,323,595	16,861,284
UNASSIGNED	668,558,818	-189,066,585	479,492,232	1,371,149	-260,848,851	248,972,602
FLOW	0	0	0	0	-7,596,346	6,545,722
EXOTICS	7,890,459	-6,704,813	1,185,646	0	-2,478,016	2,360,316
FLOW	8,118	-8,118	0	0	-8,118	8,118
FLOW	88	-88	0	0	0	0
FLOW	5,820,166	-5,808,630	11,536	0	-10,446,065	8,843,969
FLOW	5,156,523	-5,156,523	0	0	-4,798,021	4,798,021
FLOW	0	0	0	0	-15,740	9,733
FLOW	1,973,806	-1,973,806	0	0	-953,187	768,302
FLOW	0	0	0	0	0	0
FLOW	1,053,440,305	0	1,053,440,305	0	-2,191,731,408	0
FLOW	19,660,469	0	19,660,469	0	-164,881,716	0
UNASSIGNED	29,084,030	-21,693,015	7,391,015	0	-22,846,926	15,563,177
UNASSIGNED	1,439,766	-1,439,766	0	0	-1,432,482	1,280,402
UNASSIGNED	417,139	-93,372	323,767	0	-75,503	75,503
UNASSIGNED	1,060,114	-417,709	642,406	0	-550,777	0
UNASSIGNED	3,027,827	-1,387,463	1,640,364	0	-10,222,570	2,045,387
RISK	7,323,056	-7,323,056	0	0	-69,260,561	4,402,366
RISK	133,201,666	-49,492,998	83,708,668	0	-9,997,579	9,997,579
RISK	1,496,982,952	-324,639,573	1,172,343,379	15,277,106	-326,673,038	225,517,306
RISK	13,138,177	0	13,138,177	0	0	0
RISK	105,601,436	-97,263,562	8,337,874	0	-10,579,575	10,032,718
RISK	477,166,255	-352,049,102	125,117,153	4,285,965	-84,961,464	84,961,464
RISK	7,827,889	-2,864,385	4,963,504	1,448,629	-130,723	130,723
RISK	15,446,924	-14,195,524	1,251,400	564,438	-25,828,319	17,719,375
RISK	593,531,663	-593,531,663	0	0	0	0
UNASSIGNED	36,433,871	0	36,433,871	0	-2,811,904,749	188,845,128
RISK	0	0	0	0	-593,531,663	593,531,663
RISK	127,455,736	0	127,455,736	0	0	0
RISK	1,820,118,055	-601,266,161	1,218,851,894	0	-1,710,705,644	340,021,876
RISK	338,780,788	-181,429,927	157,350,861	667,945	-736,320,664	178,184,129
UNASSIGNED	2,518,360	-2,363,475	154,885	0	-9,847,203	9,847,203
RISK	5,647,060	-4,812,201	834,859	0	-10,951,090	10,951,090
EXOTICS	1,857,855	-1,857,855	0	0	-13,650,013	1,205,451
RISK	1,547,397	-192,150	1,355,247	0	-4,779,116	0
RISK	289,079,382	-189,326,050	99,753,332	70,224	-32,347,963	32,347,963
UNASSIGNED	0	0	0	0	-88,849	88,849
RISK	3,788,912	-3,788,912	0	0	-783,291	783,291

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
EXOTICS	84,454,966	-28,908,869	55,546,097	440	-150,174,729	124,759,670
RISK	21,252,757	-21,252,757	0	0	-1,477	1,148
RISK	14,359,369	-13,665,464	693,906	0	-20,950,000	20,950,000
UNASSIGNED	1,232,310,396	-802,163,179	430,147,217	26,220,936	-640,806,681	376,423,677
RISK	164,891,468	-90,469,074	74,422,395	305,437	-225,630,304	178,978,062
RISK	364,833,077	-217,086,345	147,746,732	7,264	-32,271,498	24,940,735
RISK	9,314,953	0	9,314,953	0	0	0
RISK	31,002,457	-18,095,829	12,906,628	0	-17,826,908	6,177,246
RISK	3,827,123	-707,011	3,120,112	0	-98,137,001	83,391,872
RISK	3,344,846	-987,063	2,357,782	0	0	0
EXOTICS	14,755,796	-986,247	13,769,548	0	0	0
EXOTICS	124,352,452	-4,132,428	120,220,024	0	-14,558,375	4,120,811
UNASSIGNED	0	0	0	0	-151,019	151,019
EXOTICS	6,474,289	0	6,474,289	0	-17,126,470	2,828,685
EXOTICS	28,221,394	0	28,221,394	0	0	0
EXOTICS	2,322,958	0	2,322,958	0	-8	8
EXOTICS	1,071,102,732	-125,251,108	945,851,624	256,446	-30,779,556	28,448,711
EXOTICS	449,390,502	-4,727,331	444,663,172	0	-1,734,599	1,734,599
EXOTICS	16,435	0	16,435	0	-1	1
EXOTICS	930,960	0	930,960	0	0	0
EXOTICS	60,798,891	-51,422,644	9,376,247	0	0	0
EXOTICS	570,384,708	0	570,384,708	0	0	0
UNASSIGNED	10,609,931	-8,508,916	2,101,015	0	-2,877,009	2,101,692
UNASSIGNED	793,330,952	-617,316,015	176,014,936	4,948,627	-221,481,042	203,014,243
UNASSIGNED	432,803,129	-172,826,285	259,976,845	67,081	-812,018,831	797,197,217
UNASSIGNED	4,874,574	-611,909	4,262,666	0	-234,751	234,751
EXOTICS	-405,201,608	0	-405,201,608	0	-30,331,221	0
EXOTICS	117,749,581	0	117,749,581	0	-76,971,417	0
EXOTICS	264,882,446	-33,014,844	231,867,602	0	-156,190,040	56,955,914
EXOTICS	101,731,793	-7,211,810	94,519,983	0	0	0
UNASSIGNED	1,351,556	-1,351,556	0	0	-15,604,667	0
EXOTICS	140,716,418	-97,579,438	43,136,979	58,452	0	0
EXOTICS	24,953,997	-18,623,010	6,330,987	0	-53,778,487	53,176,105
UNASSIGNED	146,082,205	-53,895,188	92,187,017	3,927,672	-4,359,258	2,692,020
EXOTICS	317,765,334	-81,816,098	235,949,236	4,745	-230,174,996	230,154,760
UNASSIGNED	54,478,069	-20,728,538	33,749,532	0	-191,957,452	186,523,528
UNASSIGNED	318,425	-234,751	83,674	0	-577,045	577,045
EXOTICS	81,472	-81,472	0	0	0	0
EXOTICS	4	-2	2	0	0	0
UNASSIGNED	11,376,939	-7,360,458	4,016,481	41,563	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	60,992,933	-19,120,378	41,872,556	402,688	0	0
EXOTICS	28,672,666	-15,929,279	12,743,387	125,701	0	0
EXOTICS	7,161,048	-1,867,881	5,293,166	0	-11,193,277	11,182,769
EXOTICS	0	0	0	0	-22,908,495	22,908,495
EXOTICS	443	-434	10	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
EXOTICS	345	-345	0	0	0	0
EXOTICS	345	-345	0	0	0	0
EXOTICS	345	-345	0	0	0	0
UNASSIGNED	57,483,981	-41,644,276	15,839,705	618,250	-16,646,711	16,646,698
UNASSIGNED	174,075,134	-119,893,346	54,181,788	1,259,779	-28,632,002	23,549,369
UNASSIGNED	471,528,613	-166,667,555	304,861,058	1,215,311	-913,269,213	901,749,621
UNASSIGNED	816,728,413	-741,989,024	74,739,389	5,837	-30,705,477	30,705,477
UNASSIGNED	546,412,041	-518,523,039	27,889,002	843,993	-1,718,652	1,718,652
EXOTICS	1,736,192	0	1,736,192	0	0	0
EXOTICS	17,842,107	-43,000	17,799,107	0	0	0
EXOTICS	53,366,859	-50,058,898	3,307,961	870	-19,339,200	19,339,200
EXOTICS	3,891,526	-3,859,425	32,101	0	0	0
UNASSIGNED	1,060,582	-1,000,661	59,922	2	-1,258,787	1,258,787
EXOTICS	608,990	0	608,990	0	0	0
EXOTICS	2,371,625	-899,404	1,472,221	0	0	0
EXOTICS	0	0	0	0	-629,993	0
UNASSIGNED	22,425,368	-1,718,652	20,706,716	0	-832,593	832,593
UNASSIGNED	5,055,029	-4,667,147	387,882	0	-175,027	90,100
UNASSIGNED	2,765,258	-2,164,583	600,675	0	0	0
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
UNASSIGNED	160,349,835	-152,466,270	7,883,565	123,108	0	0
EXOTICS	779,168	-23,744	755,424	0	-10,618,634,833	1,358,161
EXOTICS	475,326,961	-375,158,184	100,168,777	73,177	-1,774,853	1,773,357
EXOTICS	358,962,973	-173,401,838	185,561,135	266,928	-763,243,818	759,735,005
EXOTICS	533,274	-533,274	0	0	-173,320	173,320
EXOTICS	443,891,319	-306,355,731	137,535,589	252,476	-947,596,581	939,964,160
EXOTICS	51,975,032	-41,903,082	10,071,950	5,414	-95,912,715	91,787,096
EXOTICS	140,090,822	-57,312,634	82,778,189	3,605	-344,325,114	339,630,751
EXOTICS	897,640,981	-644,385,479	253,255,502	1,336,856	-370,146,690	364,470,937
EXOTICS	1,473,755,804	-1,331,611,126	142,144,678	13,481,693	-149,135,936	147,045,242
EXOTICS	0	0	0	0	0	0
EXOTICS	55,374,302	-51,430,930	3,943,372	51,507	-6,749,368	6,745,544
EXOTICS	7,915,953	-3,996,100	3,919,853	0	-115,409,334	35,944,755
EXOTICS	190,446,357	-142,024,313	48,422,044	117,768	-18,465,371	14,549,644
EXOTICS	261,384,918	-257,669,612	3,715,306	0	-139,170,004	139,155,057
EXOTICS	13,158,363	-13,158,363	0	0	-40,732,421	40,732,421
EXOTICS	0	0	0	0	-295,835,156	295,835,156
EXOTICS	206,838,098	-139,178,935	67,659,163	10,822	-44,953,942	36,758,782
EXOTICS	4	-4	0	0	0	0
EXOTICS	27,731,974	-25,135,483	2,596,491	119,462	-55,834,524	55,834,524
EXOTICS	15,825,113	-13,653,132	2,171,981	12,799	-167,471	132,308
EXOTICS	49,305,845	-29,769,425	19,536,420	0	-36,491,440	36,130,778
EXOTICS	2,231,588	-871,960	1,359,628	0	-621,902	621,902

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	0	0	0	0	-47,715,298	13,892,752
EXOTICS	40,225,328	-26,524,247	13,701,081	16,033	-1,588,075	1,588,075
EXOTICS	5,142,342	-5,142,342	0	0	0	0
EXOTICS	22,706	-22,706	0	0	0	0
EXOTICS	4,418,845	-4,251,497	167,348	0	0	0
EXOTICS	56,570,360	-47,944,541	8,625,819	22,053	-47,709,323	47,709,323
EXOTICS	208,048,985	-167,518,986	40,529,999	72,088	0	0
EXOTICS	503,117	-255,592	247,525	0	-29	29
UNASSIGNED	299,657,942	-231,628,648	68,029,294	3,594,852	-209,797,573	208,619,180
	21,232,724	-11,243,589	9,989,135		0	0
EXOTICS	2,290,705,511	-1,911,681,389	379,024,122	4,957,002	-23,707,676	21,196,532
EXOTICS	1,904,652,143	-1,556,824,072	347,828,071	4,336,048	-893,803,144	860,332,221
EXOTICS	63,922,025	-43,963,096	19,958,929	117,082	-638,701,565	636,418,355
EXOTICS	949,673,009	-933,941,346	15,731,663	0	-1,304,160,851	1,296,498,650
EXOTICS	1,719,787,625	-1,211,775,068	508,012,557	2,862,081	-123,034,025	111,542,546
EXOTICS	103,886,506	-23,836,206	80,050,300	0	-103,353	0
EXOTICS	997,779	0	997,779	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	345	-322	23	0	0	0
EXOTICS	634,672,156	-378,120,469	256,551,687	3,245,628	-366,395,831	333,302,417
EXOTICS	203,156,059	-123,436,433	79,719,626	36,080	-212,821,999	207,387,659
EXOTICS	190,222	-66,576	123,646	0	0	0
EXOTICS	14,258,753	0	14,258,753	0	0	0
EXOTICS	17,141,928	-12,657,631	4,484,297	7,923	-179,076	179,076
EXOTICS	1,417,578,119	-995,515,761	422,062,358	15,594,091	-2,221,373,493	2,163,616,271
EXOTICS	167,646,984	-88,774,042	78,872,942	517,316	-344,515,238	339,660,262
EXOTICS	10,686,817	-9,030,197	1,656,620	0	0	0
EXOTICS	180,313,512	-120,044,692	60,268,820	629,560	-7,887	7,887
EXOTICS	0	0	0	0	-7	7
EXOTICS	135,439,246	-122,460,351	12,978,895	988,384	-9,960,790	9,947,904
UNASSIGNED	295,007,615	-235,524,769	59,482,847	5,779,274	-84,704,091	77,167,777
EXOTICS	374,493,797	-324,336,959	50,156,838	3,758,710	0	0
EXOTICS	787,960,000	-673,677,745	114,282,255	2,322,729	0	0
EXOTICS	515,967	-407,453	108,514	0	0	0
EXOTICS	173,767,089	-133,257,289	40,509,800	1,020,165	0	0
EXOTICS	91,255,264	-76,914,205	14,341,059	0	0	0
EXOTICS	62,322,776	-50,342,120	11,980,656	0	-1,380,851,776	1,380,072,926
EXOTICS	206,289,406	-183,130,588	23,158,818	3,846	0	0
UNASSIGNED	299,209,733	-236,259,614	62,950,119	7,129,852	0	0
EXOTICS	292,260	-284,059	8,200	161	-1,630,660	1,627,240
EXOTICS	22,486,311	-3,958,091	18,528,220	0	-9,288,322	3,475,644
EXOTICS	0	0	0	0	-2,454,500	2,454,500

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	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	57,947,564	-45,464,058	12,483,506	266,409	-108,052,118	101,287,367
EXOTICS	110,293,763	-29,328,875	80,964,889	0	-15,688,941	12,978,031
EXOTICS	405,278,500	-288,547,483	116,731,018	17,809,270	-345	345
EXOTICS	330,184,580	-238,607,746	91,576,834	880,514	-52,475,957	41,720,101
EXOTICS	14,235,272	-2,922,866	11,312,406	0	-11,250,837	626,278
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	0	0	0	0	-345	345
EXOTICS	119,372,760	-87,401,504	31,971,256	6,896,872	-92,594,618	87,884,278
EXOTICS	333,527,270	-287,512,050	46,015,219	6,963,210	-6,176,875	2,150,749
EXOTICS	934,225,602	0	934,225,602	0	-1,679,963,166	0
EXOTICS	2,087,760,515	0	2,087,760,515	0	-3,341,645,630	0
EXOTICS	60,227,974	0	60,227,974	0	-56,396,334	0
EXOTICS	363,151,879	0	363,151,879	0	-4,287,970	0
EXOTICS	16,458,201	0	16,458,201	0	-412,766,692	0
EXOTICS	0	0	0	0	0	0
UNASSIGNED	3,127,386	0	3,127,386	0	0	0
UNASSIGNED	49,045,689	0	49,045,689	0	-30,564,397	1,667,510
UNASSIGNED	16,790,000	0	16,790,000	0	-16,533,694	0
UNASSIGNED	750	0	750	0	0	0
UNASSIGNED	946,140,676	0	946,140,676	0	0	0
UNASSIGNED	19,425,549	0	19,425,549	0	-1	1
UNASSIGNED	8,124,992	0	8,124,992	0	0	0
UNASSIGNED	37,999,162	0	37,999,162	0	-11,342,944	5,895,250
UNASSIGNED	30,750,638	0	30,750,638	0	0	0
GC Bespoke NY	553,723,484	0	553,723,484	104,109,790	0	0
EXUMRIDGE US	140,607,316	0	140,607,316	0	0	0
NEW ISSUE CDO	525,997	0	525,997	0	0	0
NEW ISSUE CDO	1,162,237,985	0	1,162,237,985	0	0	0
NEW ISSUE CDO	437,182,670	0	437,182,670	36,486,965	0	0
NEW ISSUE CDO	8,500,000	0	8,500,000	0	0	0
NEW ISSUE CDO	34,349,542	0	34,349,542	0	0	0
NEW ISSUE CDO	865,587,733	0	865,587,733	0	0	0
NEW ISSUE CDO	1	0	1	0	0	0
CDO ABS	0	0	0	0	0	0
NEW ISSUE CDO	63,918,663	0	63,918,663	0	0	0
NEW ISSUE CDO	13,503,011	0	13,503,011	0	0	0
CDO ABS	0	0	0	0	0	0
New Issue ABS CDO	0	0	0	0	0	0
New Issue ABS CDO	0	0	0	0	0	0
CDO ABS	0	0	0	0	0	0
CDO ABS	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
CDO ABS	0	0	0	0	0	0
CDO ABS	0	0	0	0	0	0
NEW ISSUE CDO	5,137,500	0	5,137,500	0	0	0
NEW ISSUE CDO	16,359,284	0	16,359,284	0	0	0
CDO ABS	0	0	0	0	0	0
CDO DERIVATIVES BALST	1,519,793	0	1,519,793	0	0	0
CDO DERIVATIVES BALST	1,303,879,906	0	1,303,879,906	0	0	0
CDO SECONDARY US	19,206,174	0	19,206,174	0	-5,016,364	561,729
CDO SECONDARY US	35,439,522	0	35,439,522	3,947,060	0	0
CDO SECONDARY US	264,621,507	0	264,621,507	8,662	-2,397,014	2,397,014
CS Principal Investment	-1,613,714	0	-1,613,714	0	0	0
CS Principal Investment	10,372,634	0	10,372,634	0	-668,393	0
CDO CREDIT STRATEGY	34,572,997	0	34,572,997	0	0	0
CDO MANAGEMENT	5,063,564	0	5,063,564	0	0	0
SCT SDB Options	60,918	0	60,918	0	0	0
SCT LD OPTIONS	2,564,960	0	2,564,960	0	-4,227,732	0
SCT LD OPTIONS	41,496,299	0	41,496,299	0	0	0
SCT - RELVAL	149,124,172	-7,059,021	142,065,152	0	0	0
SCT LD OPTIONS	41,292,513	-25,087,856	16,204,658	0	-158,784,868	6,619,720
SCT - RELVAL	0	0	0	0	-16,144,884	0
SCT - STF	0	0	0	0	-72,898,478	72,898,478
SCT - STF	73,073,194	-72,898,478	174,716	0	0	0
SCT - STF	4,100	0	4,100	0	0	0
SCT - STF	120,993,544	0	120,993,544	0	-711,554	0
SCT - OTHER PRODUCTS	9,378,604	0	9,378,604	0	0	0
Eagle Energy	553,822,945	0	553,822,945	0	0	0
Energy Corporate	683,489,925	0	683,489,925	0	0	0
UNASSIGNED	0	0	0	0	0	0
INDEX TRADING	114,812	0	114,812	0	0	0
INDEX TRADING	0	0	0	0	0	0
FIRM RELATIONSHIP LOANS	-800,817,850	0	-800,817,850	0	0	0
FIRM RELATIONSHIP LOANS	-67,134,527	0	-67,134,527	0	0	0
FIRM RELATIONSHIP LOANS	-938,793,236	0	-938,793,236	0	0	0
BL HEDGE - FRL - LBI	1,960,525	0	1,960,525	0	-28,251,528	0
BL HEDGE - LEGACY	930,200	0	930,200	0	0	0
BL HEDGE - FRL - LBI	0	0	0	0	-5,336,215	0
BL HEDGE - FRL - LBI	0	0	0	0	-5,165,032	0
UNASSIGNED	7,564,303	0	7,564,303	0	0	0
UNASSIGNED	14,443,543	0	14,443,543	0	0	0
FIRM RELATIONSHIP LOANS	178,742,440	0	178,742,440	0	-515	0
FIRM RELATIONSHIP LOANS	1,042,816,085	0	1,042,816,085	0	-699	0
FIRM RELATIONSHIP LOANS	321,420,506	0	321,420,506	0	-405	0
FIRM RELATIONSHIP LOANS	762,026,813	0	762,026,813	0	-1,022	0
UNASSIGNED	8,250,665	0	8,250,665	0	-699	0
FIRM RELATIONSHIP LOANS	1,188,568	0	1,188,568	0	0	0
FIRM RELATIONSHIP LOANS	24,941,047	0	24,941,047	0	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
BL HEDGE - FRL - LBI	7,970,234	-7,970,234	0	0	0	0
BL HEDGE - FRL - LBI	5,932,727	-5,932,727	0	0	0	0
BL HEDGE - FRL - LBI	3,496,061	-3,496,061	0	0	0	0
FIRM RELATIONSHIP LOANS	121,041,629	0	121,041,629	0	0	0
FIRM RELATIONSHIP LOANS	29,226	0	29,226	0	0	0
FIRM RELATIONSHIP LOANS	45,220,289	0	45,220,289	0	0	0
BANK LOAN HEDGE	15,528,956	0	15,528,956	0	0	0
STAND ALONE LOANS	38,014	0	38,014	0	0	0
Social Holds - IBD SHARED	0	0	0	0	0	0
Social Holds - IBD SHARED - LBI	758,907	0	758,907	0	0	0
UNASSIGNED	81,998,221	0	81,998,221	0	0	0
Social Holds - IBD SHARED	110	0	110	0	0	0
HIGH YIELD SECURITIES	75,500,313	0	75,500,313	0	0	0
Social Holds	5	0	5	0	0	0
Social Holds - IBD SHARED	4,359,491	0	4,359,491	0	0	0
Social Holds - IBD SHARED	1,071,741	0	1,071,741	0	0	0
UNASSIGNED	16,740	0	16,740	0	0	0
Social Holds - 100% FID	19,724,521	0	19,724,521	0	0	0
Social Holds - IBD SHARED	65,295,358	0	65,295,358	0	0	0
Social Holds - IBD SHARED	2,509	0	2,509	0	0	0
Social Holds - IBD SHARED	243,392,081	0	243,392,081	0	0	0
Social Holds - IBD SHARED	4,572,851	0	4,572,851	0	0	0
Social Holds - IBD SHARED	184,901,070	0	184,901,070	0	0	0
Social Holds - IBD SHARED	1,613,849	0	1,613,849	0	0	0
Social Holds - IBD SHARED	61,195	0	61,195	0	0	0
Social Holds - IBD SHARED	12,366	0	12,366	0	0	0
Social Holds - IBD SHARED	5,422,006	0	5,422,006	0	0	0
HY LEGACY FRLS	-13,482,769	0	-13,482,769	0	0	0
SYNDICATE	-331,007,455	0	-331,007,455	0	0	0
HY FRLS	1,654	0	1,654	0	0	0
HY FRLS	17,977,024	0	17,977,024	0	0	0
HY FRLS	8,540,615	0	8,540,615	0	0	0
HY FRLS	76,100,394	-59	76,100,335	0	0	0
HY FRLS	25,351,548	0	25,351,548	0	0	0
HY FRLS	139,724,486	0	139,724,486	0	-59	59
HY FRLS	187,471,582	0	187,471,582	0	0	0
HY FRLS	4,153,053	0	4,153,053	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	4,163	-4,163	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
REINSURANCE	56,678,569	0	56,678,569	0	0	0
UNASSIGNED	2	0	2	0	0	0
FEES / OTHER AMERICAS	0	0	0	0	0	0
FX FORWARD AMERICAS	1,420,904,736	0	1,420,904,736	0	0	0
FX FORWARD AMERICAS	1,219,908,484	0	1,219,908,484	0	0	0
FOREX - OPTIONS AMERICAS	1,185,832,025	0	1,185,832,025	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
Structured Notes	41,108,069	-9,705	41,098,364	20,630,532	-106,930	106,930
FX STRUCTURED PRODUCTS	20,044	0	20,044	0	0	0
UNASSIGNED	69,991,802	0	69,991,802	0	0	0
FX EMG	319,707,984	0	319,707,984	0	0	0
BRAZIL LOCAL DEAL	532,451,708	0	532,451,708	0	0	0
BRAZIL LOCAL DEAL	44,383,425	0	44,383,425	0	0	0
LONG AGENCY DEBENTURES	19,497,292	0	19,497,292	0	0	0
AGENCY ZERO	157,734	0	157,734	0	0	0
SHORT AGENCIES	142,187,942	0	142,187,942	0	-135,136,723	41,220,886
LONG AGENCY DEBENTURES	347,100,048	0	347,100,048	0	-104,475,308	48,777,380
SHORT AGENCIES	1,958,430,950	-162,720,879	1,795,710,071	310,913,962	-1,583,862,560	438,381,872
SHORT AGENCIES	4,658,252,203	-975,716,967	3,682,535,236	1,094,366,803	-4,509,234,259	846,426,447
NONCALLABLE SYNDICATE	133,244,033	-133,244,033	0	0	-124,977,736	124,977,736
AGENCY ZERO	527,230,678	-87,456,478	439,774,200	0	-584,933,759	147,183,900
LONG AGENCY DEBENTURES	508,079,259	-148,692,547	359,386,712	47,995,701	-242,611,418	96,299,437
LONG AGENCY DEBENTURES	7,569,409,193	-645,478,311	6,885,830,521	1,195,701,963	-4,561,382,946	562,629,907
CALLABLE STRUCTURE	18,510	0	18,510	17,399	0	0
CALLABLE STRUCTURE	48,593,846	0	48,593,846	8,702,205	0	0
CALLABLE STRUCTURE	93,779	0	93,779	0	0	0
CALLABLE STRUCTURE	-9,880,000	0	-9,880,000	0	0	0
CALLABLE STRUCTURE	65,762,541	-25,802,480	39,960,062	0	-5,229,075	5,229,075
CALLABLES	958,409,914	-370,937,647	587,472,267	0	-802,368,115	375,163,471
CALLABLE STRUCTURE	4,385,527	0	4,385,527	0	0	0
CALLABLE STRUCTURE	60,027,368	0	60,027,368	0	0	0
CALLABLES	678,462,173	-97,015,826	581,446,347	0	-443,936,992	126,842,039
CALLABLE STRUCTURE	176,995,926	0	176,995,926	0	0	0
GOVERNMENTS	42	0	42	0	0	0
GOVERNMENTS	119,300,817	-95,438,525	23,862,292	0	-125,726,530	89,661,708
GOVERNMENTS	212,781,218	-51,223,614	161,557,604	0	-204,715,734	73,312,751
GOVERNMENTS	0	0	0	0	-35,805,334	10,525,054
GOVERNMENTS	1,919,345,712	-805,596,816	1,113,748,896	0	-1,913,482,667	764,300,504
GOVERNMENTS	745,016,645	-595,782,993	149,233,652	0	-828,957,353	385,836,942
GOVERNMENTS	1,863,568,348	-717,822,062	1,145,746,286	0	-2,336,077,503	736,418,012
GOVERNMENTS	804,986,210	-775,603,628	29,382,582	0	-183,549,939	183,544,592
GOVERNMENTS	709,373,504	-607,852,898	101,520,607	0	-907,564,243	539,279,170
GOVERNMENTS	169,916	0	169,916	0	0	0
GOVERNMENTS	60	-60	0	0	0	0
GOVERNMENTS	59,798,849	-55,013,219	4,785,630	0	-58,390,322	43,904,966
GOVERNMENTS	178	-178	0	0	-47	47
GOVERNMENTS	467	-467	0	0	-12,088	2,122
GOVERNMENTS	0	0	0	0	0	0
ADMINISTRATION	0	0	0	0	0	0
GOVERNMENTS	97,538,427	-61,819,243	35,719,184	0	-94,595,772	33,210,480
15YR	1,657,664,293	0	1,657,664,293	0	0	0
15YR	235,220,486	-12,699,567	222,520,919	0	-5,057,190	4,302,720
30YR	64,722,779	-14,170,572	50,552,207	0	-21,153,984	21,153,984

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
SPECIFIED	569,778,806	-114,005,331	455,773,475	0	-17,511,042	16,167,653
30YR	18,244,134	-16,735,129	1,509,005	0	-1,162,411,155	1,162,409,661
30YR	6,163,008	0	6,163,008	0	0	0
SPECIFIED	4,347,932,284	-10,779,395	4,337,152,889	0	0	0
15YR	4,103	0	4,103	0	0	0
GNMA	7,718	0	7,718	0	0	0
GNMA	12,439,770	-3,899,790	8,539,979	0	-15,510,485	15,004,707
30YR	30,141,648,426	-1,267,466,496	28,874,181,929	0	-796,253,369	327,318,838
UNASSIGNED	0	0	0	0	0	0
PROP	63,000,000	-1,088,821	61,911,179	0	0	0
PROP	99,306,042	-1,771,453	97,534,588	0	-6,002,100	1,069,284
PROP	46,972,198	0	46,972,198	0	0	0
TREASURY PROPRIETARY	376,976,783	-12,280,254	364,696,529	0	0	0
TREASURY PROPRIETARY	0	0	0	0	-270,527,239	270,527,239
TREASURY PROPRIETARY I	175,325,280	-11,714,916	163,610,364	0	0	0
TREASURY PROPRIETARY I	2,293,845,563	-205,133,858	2,088,711,705	0	-1,131,388,726	319,063,577
TREASURY PROPRIETARY I	0	0	0	0	0	0
TREASURY PROPRIETARY I	115,630,376	-115,630,376	0	0	-180,506,057	0
TREASURY PROPRIETARY I	0	0	0	0	-795,524,375	2,148,988
TREASURY PROPRIETARY	2,271,548,707	-274,636,393	1,996,912,314	1,580,745,723	-994,432,015	559,936,143
TREASURY PROPRIETARY TRADING I	35,266,287	-35,266,287	0	0	-10,320,992	3,595,495
TREASURY PROPRIETARY II	61,156,777	-51,591,534	9,565,243	0	-3,062,735,472	556,888,936
TREASURY PROPRIETARY	102,331,610	-102,331,610	0	0	-5,694,342,247	711,081,483
TREASURY PROPRIETARY I	444,233,443	-355,225,952	89,007,491	0	-336,330,527	201,531,806
TREASURY PROPRIETARY	16,260,000	-1,679,095	14,580,905	0	-921	0
TREASURY PROPRIETARY	231,860,317	-1,189,462	230,670,854	0	-255,314,649	204,796,877
TREASURY PROPRIETARY	0	0	0	0	0	0
TREASURY PROPRIETARY	24,702,756	-14,123,240	10,579,516	0	-47,997,005	30,607,511
TREASURY PROPRIETARY I	989,850,275	-914,214,928	75,635,347	0	-11,600,556,918	797,054,936
TREASURY PROPRIETARY I	0	0	0	0	0	0
TREASURY PROPRIETARY II	0	0	0	0	0	0
TREASURY PROPRIETARY	0	0	0	0	0	0
UNASSIGNED	1,262,751,613	-341,912,864	920,838,749	0	-688,036,584	363,159,683
MBS - OTC OPTIONS	82,338,531	-70,750,360	11,588,171	0	-54,164,680	24,941,480
MBS - OTC OPTIONS	7,344,395	0	7,344,395	0	0	0
MBS - OTC OPTIONS	2,996,161	-1,530,750	1,465,412	0	-2,996,461	2,671,340
MBS - OTC OPTIONS	4,053,818	-993,121	3,060,697	0	-115,591	115,591
MBS - OTC OPTIONS	0	0	0	0	-4,219,187	4,050,261
DERIVATIVES CORPORATE	667,636,022	0	667,636,022	0	0	0
DERIVATIVES CORPORATE	2,601,977,265	0	2,601,977,265	0	0	0
MORTGAGE PRODUCTS	252,983	0	252,983	0	0	0
MORTGAGE PRODUCTS	30,899,073	0	30,899,073	0	0	0
MORTGAGE PRODUCTS	626,151,448	-541,679,593	84,471,855	0	0	0
EXOTIC OPTIONS	3,259,806	0	3,259,806	0	0	0
EXOTIC OPTIONS	305,526,166	-305,526,166	0	0	-73,985,094	73,979,166
EXOTIC OPTIONS	0	0	0	0	-15,481,488	15,481,488

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
SHF	68,937,738	-1	68,937,737	0	0	0
CFO	142,134,452	-19,967,762	122,166,689	0	-43,811,700	43,811,700
SCF	13,028,332	-822,132	12,206,200	0	0	0
CFO	19,832,520	-20	19,832,500	0	0	0
P_ALPHA	145,750	-145,750	0	0	0	0
UNASSIGNED	43,811,700	-43,811,700	0	0	-20,881,639	20,881,639
FDV	136,155,229	-117	136,155,111	0	0	0
UNASSIGNED	14,215,423	0	14,215,423	0	0	0
UNASSIGNED	15,883,050	-15,883,050	0	0	0	0
BOND OPTIONS	373,088	0	373,088	0	0	0
BOND OPTIONS	0	0	0	0	-33,509,023	0
BOND OPTIONS	9,857,928	0	9,857,928	0	-42,817,655	30,243,754
BOND OPTIONS	275,222,005	-194,106,868	81,115,137	0	-749,208,500	527,984,799
BOND OPTIONS	565,071	0	565,071	0	0	0
OPTIONS DERIVATIVES:CONTRA	94,835,502	0	94,835,502	0	0	0
LONG OPTIONS	214,329,060	-214,329,060	0	0	-94,407,778	66,804,052
LONG OPTIONS	113,512	-113,512	0	0	-17,946,863	17,946,863
LONG OPTIONS	303,384,373	-303,384,373	0	0	-888,604,906	744,339,524
LONG SWAPS	797,078,062	-491,921,123	305,156,939	0	-713,209,446	529,910,882
LONG SWAPS	3,145,405	-3,145,405	0	0	0	0
LONG SWAPS	123,335,853	-123,335,853	0	0	-846,089,560	498,432,284
LONG SWAPS	0	0	0	0	-13,916,102	0
SWAPS DERIVATIVES:CONTRA	11,878,767	0	11,878,767	0	0	0
SHORT TERM AGENCIES	1,000,000	0	1,000,000	0	0	0
SHORT TERM AGENCIES	85,915,437	0	85,915,437	0	-26,847,122	26,847,122
SHORT TERM AGENCIES	9,581,346	0	9,581,346	0	0	0
SHORT TERM AGENCIES	251,679,782	-10,313,262	241,366,520	0	-525,272,350	3,886,378
SHORT TERM AGENCIES	0	0	0	0	-49,862,690	0
SHORT TERM AGENCIES	0	0	0	0	0	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	2,434,279	-697,024	1,737,255	0	-3,703,662	2,443,992
SHORT TERM UST	567,410	0	567,410	0	-1,319,635,040	641
SHORT TERM UST	0	0	0	0	-2,102,590	0
SHORT TERM UST	0	0	0	0	0	0
SHORT TERM UST	1,994	-1,994	0	0	-4,810,270,318	41,787,328
SHORT TERM UST	424,344,415	-351,565,062	72,779,354	0	-2,524,320,283	153,398,966
SHORT TERM UST	0	0	0	0	0	0
RELATIVE VALUE FUND	0	0	0	0	-69	69
CS QUANT CRONOS	-1,613,714	0	-1,613,714	0	0	0
CS Principal Investment	592,417,058	0	592,417,058	0	0	0
CS CORRELATION RELVAL	59,682	-13,312	46,370	0	-7,500	1,580
CS MACRO	0	0	0	0	-16,238,250	16,238,250
CS CREDIT DIRECTIONAL	24,876,108	-16,188,043	8,688,065	0	-20,832,950	20,164,557
CS CREDIT CAPARB	12,364,718	-10,680,149	1,684,569	0	0	0
CS Principal Investment	31,724,418	0	31,724,418	0	0	0
CS Principal Investment	32,500,132	0	32,500,132	0	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
CS CREDIT DIRECTIONAL	6,625,824	0	6,625,824	0	0	0
HIGH GRADE - INSTITUTIONAL	15,166,082	0	15,166,082	0	0	0
HIGH GRADE - INSTITUTIONAL	40,616,021	-120,000	40,496,021	0	-11,924,227	0
HIGH GRADE - INSTITUTIONAL	64,397,393	0	64,397,393	0	0	0
HIGH GRADE - INSTITUTIONAL	7,754,284	0	7,754,284	0	0	0
HIGH GRADE - INSTITUTIONAL	25,493,600	0	25,493,600	0	0	0
HIGH GRADE - INSTITUTIONAL	26,327,064	0	26,327,064	0	0	0
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-7,401,655	0
HIGH GRADE - INSTITUTIONAL	305,889	0	305,889	0	-25,013,370	6,860,377
HIGH GRADE - INSTITUTIONAL	62,960,168	0	62,960,168	0	-15,991,627	11,699,359
HIGH GRADE - INSTITUTIONAL	0	0	0	0	-23,801,437	0
HIGH GRADE - INSTITUTIONAL	1,918,376	0	1,918,376	0	-581,662	0
HIGH GRADE - INSTITUTIONAL	74,273	0	74,273	0	0	0
UNASSIGNED	0	0	0	0	-7,403,722	6,805,522
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	9,750,814	0	9,750,814	0	0	0
UNASSIGNED	29,229	0	29,229	0	0	0
UNASSIGNED	1,999,624	0	1,999,624	0	0	0
EUROBONDS $	-1,312,398	0	-1,312,398	0	0	0
UNASSIGNED	0	0	0	0	0	0
MEDIUM TERM NOTES-US	20,260,684	0	20,260,684	0	0	0
Financials	78,692,048	-19,541	78,672,507	0	-37,679,403	0
HG CORPORATES	116,693	0	116,693	0	0	0
FLOATERS	46,557	0	46,557	0	0	0
FINANCE- CASH	5,121	0	5,121	0	0	0
INDUSTRIALS1-CDS	41,667,792	-9,783,268	31,884,524	0	-70,126,148	17,028,652
HIGH GRADE - INSTITUTIONAL	7,815,377	0	7,815,377	0	-2,972,730	0
UTILITIES-CASH	286,485,622	-673	286,484,950	0	-192,487,002	4,717,510
HIGH GRADE - INSTITUTIONAL	68,235	0	68,235	0	0	0
FINANCE- CASH	31,054,411	0	31,054,411	0	-14,652,135	0
INDUSTRIALS2- CASH	0	0	0	0	-5,256	0
INDUSTRIALS1-CDS	33,370,738	-777,796	32,592,942	0	-670	670
INDUSTRIALS	3,028,000	-2,941,450	86,550	0	0	0
AUTO JV	22,271,951	-283,722	21,988,229	0	-268,334	268,334
UNASSIGNED	1,211	0	1,211	0	-284	0
PORTFOLIO PRODUCTS-CASH	5,688	-1	5,687	0	0	0
INDUSTRIALS1-CDS	6,913,301	-14,433	6,898,868	0	0	0
FLOATERS	0	0	0	0	-1,167,000	1,167,000
INDUSTRIALS	376,271,595	-4,839,200	371,432,395	0	-222,681,705	2,019
HIGH GRADE	1,927,980	0	1,927,980	0	0	0
HIGH GRADE	468,824,405	-3,459,731	465,364,674	0	-249,931,814	5,889,019
HIGH GRADE	6,250,761	0	6,250,761	0	-197,069	0
UNASSIGNED	110,656,207	-5,715,204	104,941,003	0	-2,418,853	0
UNASSIGNED	10,002	0	10,002	0	-515,665	0
UNASSIGNED	4,084,086	0	4,084,086	0	-101,946	0
HIGH GRADE	231,194,302	-3,067,644	228,126,658	0	-154,029,532	7,995

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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
UNASSIGNED	7,264,338	-38,140	7,226,198	0	0	0
Financials	23,013,823	-4,949,974	18,063,848	0	-89,017,825	1,167,000
INDUSTRIALS1-CASH	17,419,614	-389	17,419,225	0	-73,355,947	8,274,237
SYND - FRNS	20,017,887	0	20,017,887	0	0	0
FINANCE- CASH	9,251,577	-9,151,117	100,460	0	-28,693,650	28,447,374
INDUSTRIALS1-CASH	3,134,341	0	3,134,341	0	-163,726,492	87,878,897
Financials	110,228,389	-104,844,164	5,384,225	0	-57,616,513	18,321,341
HIGH GRADE	2,640,245	-2,640,245	0	0	-257,602,206	102,419,034
UTILITIES-CASH	0	0	0	0	-75,699,729	42,368,590
HIGH GRADE - INSTITUTIONAL	6,511,827	-2,343,106	4,168,721	0	-3,519,138	151,094
INDUSTRIALS1-CDS	8,646	-38	8,608	0	-5,226,319	5,198,653
HIGH GRADE	44,847,034	-44,847,034	0	0	-71,682,989	25,451,890
UNASSIGNED	0	0	0	0	-13,634,848	1,385,588
HIGH GRADE	4,908,569	-4,908,569	0	0	-5,898,232	100,286
UNASSIGNED	0	0	0	0	-49,308,757	24,415,217
INDUSTRIALS	37,555,749	-37,555,749	0	0	-193,329,462	122,820,992
UNASSIGNED	14,310,667	0	14,310,667	0	-14,632,009	0
HIGH GRADE	23,132,970	0	23,132,970	0	-6,582,272	0
UNASSIGNED	0	0	0	0	-1,513,583	483,465
UNASSIGNED	0	0	0	0	-7,166,024	2,150,939
SYND - IND`L	0	0	0	0	0	0
AERO REIT JV	0	0	0	0	-962,295	288,840
UNASSIGNED	1,104,370	-1,104,370	0	0	-3,943,747	2,568,181
FLOATERS	3,474,777	0	3,474,777	0	-3,987,369	0
HIGH GRADE	9,340,519	0	9,340,519	0	0	0
AUCTION RATE SECURITIES	-1,553,127	0	-1,553,127	0	0	0
FRN SYNDICATE	0	0	0	0	0	0
CAPITAL SECURITIES	49,148,241	0	49,148,241	133,711,609	0	0
CAPITAL SECURITIES SECONDARY	0	0	0	0	0	0
CAPITAL SECURITIES SECONDARY	4,991,887	-4,991,887	0	0	-4,670,713	0
CAPITAL SECURITIES	2,620	0	2,620	0	0	0
CAPITAL SECURITIES SECONDARY	108,473,384	0	108,473,384	0	-45,709,854	0
INSURANCE	78,400,299	0	78,400,299	0	-7,794,573	0
$25 PAR SECURITIES	157,462,582	0	157,462,582	0	-40,731,459	0
CAPITAL SECURITIES	13,028,500	0	13,028,500	0	0	0
CAPITAL SECURITIES	0	0	0	0	-44,972	0
CAPITAL SECURITIES SECONDARY	264,399,478	0	264,399,478	0	-900,159	0
UNASSIGNED	161,603,560	0	161,603,560	0	-12,526,783	0
AIRLINE_DEF	70,842,930	-6,446	70,836,485	0	-39,310,378	0
$25 PAR SECURITIES	2,779,755	0	2,779,755	0	0	0
CAPITAL SECURITIES	13,568,350	0	13,568,350	0	-5,071,548	0
CAPITAL SECURITIES	8,556,364	0	8,556,364	0	0	0
UNASSIGNED	30,230,372	0	30,230,372	0	0	0
HYBRID	5,302,361	0	5,302,361	0	0	0
UNASSIGNED	2,929,000	-1,841,500	1,087,500	0	0	0
CAPITAL SECURITIES	2,019,279	0	2,019,279	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
UNASSIGNED	5,626,710	-2,942,409	2,684,301	0	-4,550,418	0
UNASSIGNED	21,707,494	0	21,707,494	0	0	0
UNASSIGNED	86,894,697	0	86,894,697	0	-12,955,542	0
SPECIALS SITUATIONS	9	0	9	0	0	0
CAPITAL SECURITIES	107,179,500	0	107,179,500	0	0	0
AIRLINE_DEF	2,829,769	0	2,829,769	0	0	0
CAPITAL SECURITIES	0	0	0	0	-96,147,986	20,876,258
HYBRID	2,397,970	0	2,397,970	0	-5,019,368	5,019,368
AUCTION RATE SECURITIES	121,055,225	0	121,055,225	0	0	0
AUCTION RATE SECURITIES	197,119,671	0	197,119,671	0	0	0
$25 PAR SECURITIES	36,890,135	-579,169	36,310,966	0	-26,274,479	8,046,472
AUCTION RATE SECURITIES	443,613,908	0	443,613,908	0	0	0
AUCTION RATE SECURITIES	19,101,178	0	19,101,178	0	0	0
CAPITAL SECURITIES	0	0	0	0	-1,530,185	1,530,185
AUCTION RATE SECURITIES	2,729,402	0	2,729,402	0	0	0
AUCTION RATE SECURITIES	442,182,928	0	442,182,928	0	0	0
CAPITAL SECURITIES SECONDARY	0	0	0	0	-84,863,542	84,863,542
AUCTION RATE SECURITIES	0	0	0	0	-36,222,244	36,222,244
AUCTION RATE SECURITIES	64,202,226	0	64,202,226	0	0	0
UNASSIGNED	3,356,369	0	3,356,369	0	0	0
CAPITAL SECURITIES SECONDARY	14,022,460	-14,022,460	0	0	-66,108,017	19,053,359
UNASSIGNED	0	0	0	0	-5,045,276	2,794,706
INSURANCE	1,281,500	-1,281,500	0	0	-34,410,187	9,917,551
UNASSIGNED	0	0	0	0	-29,223,982	29,223,982
UNASSIGNED	0	0	0	0	-85,991,826	79,780,797
AIRLINE_DEF	2,033,235	-2,033,235	0	0	0	0
UNASSIGNED	22,917,781	0	22,917,781	0	-11,554,887	2,121,357
CAPITAL SECURITIES	0	0	0	0	-10,531,135	7,326,323
CAPITAL SECURITIES	0	0	0	0	-7,823,312	2,254,800
UNASSIGNED	5,504,629	0	5,504,629	0	-30,271,446	30,271,446
AUCTION RATE SECURITIES	458,190,721	0	458,190,721	0	0	0
UNASSIGNED	82,647,500	0	82,647,500	0	0	0
SPECIALS SITUATIONS	20,788,830	0	20,788,830	0	0	0
AIRLINE_DEF	2,050,143	0	2,050,143	0	0	0
LOANS	1,669,348	-1,669,348	0	0	-23,395,450	23,395,450
HIGH GRADE - SYNDICATE	147,754,167	0	147,754,167	0	0	0
HIGH GRADE - SYNDICATE	33,665,371	0	33,665,371	0	0	0
LOANS	181,657,654	0	181,657,654	0	0	0
HIGH GRADE - SYNDICATE	24,964,709	0	24,964,709	0	0	0
FLOATERS	577	0	577	0	0	0
FLOATERS	0	0	0	0	-2,196,758	0
COMMERCIAL PAPER	127,517,295	0	127,517,295	0	0	0
COMMERCIAL PAPER	482,154,446	0	482,154,446	0	0	0
COMMERCIAL PAPER	518,017,013	0	518,017,013	0	0	0
COMMERCIAL PAPER	129,064,000	0	129,064,000	0	0	0
COMMERCIAL PAPER	183,630,975	0	183,630,975	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
COMMERCIAL PAPER	435,815,702	0	435,815,702	0	0	0
COMMERCIAL PAPER	47,247,771	0	47,247,771	0	0	0
COMMERCIAL PAPER	4,949,538	0	4,949,538	0	0	0
COMMERCIAL PAPER	3,990,000	0	3,990,000	0	0	0
COMMERCIAL PAPER	24,993,750	0	24,993,750	0	0	0
COMMERCIAL PAPER	2,966,943	0	2,966,943	0	0	0
COMMERCIAL PAPER	1,295,039	0	1,295,039	0	0	0
COMMERCIAL PAPER	110,455,040	0	110,455,040	0	0	0
COMMERCIAL PAPER	347,387,192	0	347,387,192	0	0	0
EXTENDIBLE NOTES	118,052,096	0	118,052,096	0	0	0
FLOATERS	11,630,723	0	11,630,723	0	-2,006,755	2,866
ALTERNATIVE STRUCTURES	25,377,513	0	25,377,513	0	0	0
ASIA	129,153	0	129,153	0	0	0
EUROPEE/CAN/AUS	2,058,972	-109,343	1,949,629	0	0	0
Middle East	61,288,243	0	61,288,243	13,951,721	-16,734,763	0
ASIA HIGH YIELD	25,729,293	-145,900	25,583,393	0	-7,359,300	1,711,875
EUROPEE/CAN/AUS	536,127,714	-42,889	536,084,825	25,289,765	-254,017,352	1,449,003
SOVS/PROVS/SUPRAS	502,519	0	502,519	0	-987,338	0
ASIA	37,336,736	-383,969	36,952,767	0	-34,380,453	0
LATIN AMERICA	2,946,187	-275,000	2,671,187	2,476,220	0	0
LATIN AMERICA	39,607,937	0	39,607,937	8,788,353	-17,098,548	0
ASIA	6,280,100	0	6,280,100	4,137,200	-11,208,932	0
LATIN AMERICA	4,424,684	-2,301,906	2,122,778	1,495,688	-13,394,586	0
ASIA	33,346,766	-1,009,193	32,337,573	0	-1,001,848	539,718
ASIA	7,351,604	-517,281	6,834,323	0	-5,771,528	2,081,028
ASIA	22,999,061	0	22,999,061	1,463,863	-1,113,791	0
ASIA	316,189	0	316,189	0	-2,235,413	0
LATIN AMERICA	165,697,066	-3,447	165,693,619	24,647,544	-87,318,848	1,219,137
ASIA	1,551,527	0	1,551,527	0	-5,359,794	0
ASIA	23,203,354	0	23,203,354	915,301	-1,019,142	0
LATIN AMERICA	0	0	0	0	0	0
EUROPEE/CAN/AUS	0	0	0	0	0	0
Middle East	4,289,404	-4,289,404	0	0	-106,165,850	97,702,657
LATIN AMERICA	1,303,125	-1,303,125	0	0	-17,446,667	8,892,141
ASIA	11,872,618	-11,872,618	0	0	-5,955,444	5,955,444
LATIN AMERICA	7,868,825	-7,868,825	0	0	0	0
ASIA	0	0	0	0	-22,143,120	12,367,017
ASIA	1,481,651	-1,481,651	0	0	-20,517,055	19,236,835
ASIA	3,643,848	-1,564,080	2,079,768	0	-356,074	113,395
LATIN AMERICA	0	0	0	0	-84,894,874	52,538,050
ASIA	634,741	-634,741	0	0	-9,695,366	4,283,990
ASIA	3,524,619	-3,524,619	0	0	-5,093,755	5,093,755
EUROPEE/CAN/AUS	21,038,219	-21,038,219	0	0	-271,626,065	159,772,179
ASIA HIGH YIELD	0	0	0	0	-8,375,485	2,667,248
SOVS/PROVS/SUPRAS	389,130	-389,130	0	0	-92,889	29,581
ASIA	3,027,166	-3,027,166	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705943

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
LATIN AMERICA	0	0	0	0	-1,857,779	591,626
BRADY DEBT	14,023,153	0	14,023,153	0	0	0
BRAZIL LOCAL	750,982	0	750,982	0	0	0
STRATEGIC INVESTMENT	2,828,690	0	2,828,690	0	0	0
BRADY FLOW	0	0	0	0	-17,301,875	11,216,581
SCT - OTHER PRODUCTS	66,537,768	-23,823,889	42,713,879	0	0	0
BRADY FLOW	22,439,668	-256,775	22,182,893	0	-4,481,259	4,048,168
BRAZIL LOCAL	0	0	0	0	-85,547,778	20,018,480
EMG LATIN	93,783,423	-1,851,026	91,932,397	23,341,787	-89,116,291	36,664,317
EMG LATIN	5,125,543	0	5,125,543	0	-48,236	0
EMG LATIN	3,293,245	0	3,293,245	643,854	-1,316,055	0
SCT - OTHER COUNTRIES	48,303,089	-536,883	47,766,205	24,338,397	0	0
SCT - OTHER COUNTRIES	9,813,264	0	9,813,264	0	0	0
SCT - OTHER COUNTRIES	13,847,083	-1,924,948	11,922,135	0	-434,756	0
SCT - OTHER COUNTRIES	44,949,997	0	44,949,997	0	0	0
SCT - VENEZUELA STRIPS	12,463,862	-2,888,262	9,575,600	0	0	0
SCT - OTHER COUNTRIES	47,375	0	47,375	0	0	0
SCT - OTHER COUNTRIES	288,406	0	288,406	0	0	0
EMG HOUSE	64,480,194	-14,284,147	50,196,048	0	-21,668,639	13,139,116
EMG HOUSE	53,030,045	-1,157,711	51,872,334	0	0	0
PCS BRADY OPTIONS	519,166	-519,166	0	0	-4,622,581	4,622,581
BRADY FLOW	12,282,000	-1,255,292	11,026,708	0	-11,963,567	2,131,329
BRADY FLOW	156,750	0	156,750	0	-1,450,828	0
BRADY FLOW	3,734,540	-66,714	3,667,826	0	0	0
BRADY FLOW	75,000	0	75,000	0	0	0
ECUADOR STP	4,983,540	0	4,983,540	0	0	0
SCT - VENEZUELA STRIPS	124,888,610	-31,717,668	93,170,942	419,555	0	0
PAMI TRADING	297	0	297	0	0	0
BRADY FLOW	20,794,754	-5,984,996	14,809,758	0	-12,233,148	502,503
EMG LATIN	30,553,050	-1,365,137	29,187,913	16	-23,678,278	10,273,950
SCT - OTHER PRODUCTS	437,503	0	437,503	0	0	0
EMG LATIN	73,966,154	-18,336,532	55,629,622	0	-24,723,024	15,478,339
EMG HOUSE	1,211,064	-1,159,110	51,954	0	-338,569	338,569
BRADY STRUCTURED OPTIONS1	0	0	0	0	-3,132,795	3,132,795
BRADY DEBT	1,630	-37	1,592	11	0	0
EMG LATIN	0	0	0	0	-3,715,374	3,715,374
BRADY FLOW	0	0	0	0	-239,086	0
BRADY FLOW	1,951,229	-65,789	1,885,439	0	0	0
PCS BRADY OPTIONS	5,026,222	-2,499,826	2,526,396	0	-506,616	253,308
EMG PROPRIETARY	900	0	900	0	0	0
EMG LATIN	238,882,040	-24,450,508	214,431,532	38,999,632	-115,035,943	26,163,452
EUROBONDS - EMG	67,804,269	-20,271,168	47,533,100	6,456,369	-15,140,252	6,171,785
EUROBONDS - EMG	0	0	0	0	-44,479	44,479
BRADY FLOW	38,879,078	-12,750,511	26,128,567	83,911	-191,033,724	66,061,806
EMG HOUSE	6,753,891	-3,418,953	3,334,938	444,977	-65,221,594	3,507,030
EMG HOUSE	0	0	0	0	-4,850,521	385,196

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
EMG LATIN	136,981,814	-6,733,619	130,248,195	0	-65,597,932	12,798,635
BRADY FLOW	1,786,965	0	1,786,965	0	-3,180,945	0
VENEZUELA STRUCTURED	27,332,222	-25,254,059	2,078,163	0	0	0
SCT - OTHER PRODUCTS	12,735,000	-269,346	12,465,654	0	0	0
EUROBONDS - EMG	11,416,622	-1,178,326	10,238,296	0	-2,025,192	450,851
EUROBONDS - EMG	6,892,576	-986,108	5,906,468	0	-974,413	175,636
SCT - MEXICO	2,776	0	2,776	0	0	0
SCT - VENEZUELA STRIPS	10,566,011	-10,566,011	0	0	0	0
UNASSIGNED	29,428,075	-29,428,075	0	0	0	0
SCT - BRAZIL	20,641,984	-20,641,984	0	0	0	0
EMG HOUSE	0	0	0	0	-76,778,830	20,474,355
EUROBONDS - EMG	0	0	0	0	-664,672	358,136
EMG LATIN	0	0	0	0	-64,841,765	37,862,631
EMG LATIN	3,218,253	-3,218,253	0	0	-18,747,145	4,456,042
SCT - MEXICO	0	0	0	0	-16,448,122	0
SCT - VENEZUELA	20,474,355	-20,474,355	0	0	0	0
SCT - OTHER COUNTRIES	0	0	0	0	-6,950,004	0
SCT - OTHER PRODUCTS	0	0	0	0	-29,791,935	12,948,442
SCT - VENEZUELA STRIPS	5,866,586	-5,866,586	0	0	0	0
UNASSIGNED	-1,291,370	0	-1,291,370	0	0	0
HIGH YIELD - SYNDICATE	1,266,934,569	0	1,266,934,569	0	0	0
HIGH YIELD - SYNDICATE	3,167,518	0	3,167,518	0	0	0
HIGH YIELD - SYNDICATE	41,214,045	0	41,214,045	0	-35,324,655	4,775,102
HIGH YIELD - SYNDICATE	1,711,425	-1,711,425	0	0	-30,046,800	30,046,800
HIGH YIELD - INSTITUTIONAL	0	0	0	0	0	0
HIGH YIELD - INSTITUTIONAL	15,858	0	15,858	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-43	0
HIGH YIELD - INSTITUTIONAL	14,277,594	0	14,277,594	0	-8,718,783	318
HIGH YIELD - INSTITUTIONAL	6,434,048	-530,826	5,903,222	0	-6,953,428	0
HIGH YIELD - INSTITUTIONAL	10,510,392	0	10,510,392	0	-17,343,157	0
HIGH YIELD - INSTITUTIONAL	14,020,067	0	14,020,067	0	-4,968,156	0
HIGH YIELD - INSTITUTIONAL	16,762,490	0	16,762,490	0	-3,092,125	0
HIGH YIELD - INSTITUTIONAL	50,547,339	-82,102	50,465,237	0	-34,670,556	1,832,754
HIGH YIELD - INSTITUTIONAL	44,435,483	0	44,435,483	0	-11,084,073	10,964
HIGH YIELD - INSTITUTIONAL	10,905,425	-24,818	10,880,607	0	-14,982,213	160,046
HIGH YIELD - INSTITUTIONAL	47,552	0	47,552	0	-751,393	709,380
HIGH YIELD - INSTITUTIONAL	81,027,122	-30,667	80,996,456	0	-62,220,451	50,389
HIGH YIELD - INSTITUTIONAL	29,924,114	-1,501,768	28,422,346	0	-25,334,518	0
HIGH YIELD - INSTITUTIONAL	75,006,604	-543,947	74,462,657	0	-86,329,758	5,020,013
HIGH YIELD - INSTITUTIONAL	665,562	-64,105	601,457	0	-2,420,719	378,102
HIGH YIELD - INSTITUTIONAL	44,924,341	-131,051	44,793,290	0	-47,937,722	0
HIGH YIELD - INSTITUTIONAL	6,896,247	-6,896,247	0	0	-1,005,889	167,522
HIGH YIELD - INSTITUTIONAL	6,392,356	-403,234	5,989,122	0	-13,348,546	3,314,915
HIGH YIELD - INSTITUTIONAL	566,321	-3,000	563,320	0	-5,543,815	0
HIGH YIELD - INSTITUTIONAL	566,671	0	566,671	0	-551,275	551,275

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LBEX-DOCID 2705943

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	13,992,006	-25,981	13,966,025	0	-8,506,415	25,404
HIGH YIELD - INSTITUTIONAL	12,653,659	0	12,653,659	0	-1,821,111	0
HIGH YIELD - INSTITUTIONAL	20,285,525	0	20,285,525	0	-7,364,233	0
HIGH YIELD - INSTITUTIONAL	10,889,697	-61,815	10,827,882	0	-4,156,059	0
HIGH YIELD - INSTITUTIONAL	4,391,288	0	4,391,288	0	-15,347,284	0
HIGH YIELD - INSTITUTIONAL	7,709,914	-9,622	7,700,292	0	-38,299,704	92,615
HIGH YIELD - INSTITUTIONAL	52,102,260	-92,615	52,009,645	0	-1,003,069	0
HIGH YIELD - INSTITUTIONAL	25,931,421	-1,153,348	24,778,073	0	-59,608,767	179,412
HIGH YIELD - INSTITUTIONAL	49,588,325	-562,165	49,026,160	0	-22,624,310	11,493,830
HIGH YIELD - INSTITUTIONAL	3,373,515	-453,846	2,919,669	0	-8,575,543	0
HIGH YIELD - INSTITUTIONAL	17,312,195	0	17,312,195	0	-10,952,523	53,920
HIGH YIELD - INSTITUTIONAL	15,850,863	-313,445	15,537,417	0	-2,009,207	0
HIGH YIELD - INSTITUTIONAL	2,704,997	0	2,704,997	0	-3,997,292	0
HIGH YIELD - INSTITUTIONAL	3,726,016	0	3,726,016	0	-1,312,662	0
HIGH YIELD	8,713,823	0	8,713,823	0	-7,780,409	0
HIGH YIELD - INSTITUTIONAL	7,784,200	0	7,784,200	0	-7,985,408	0
HIGH YIELD	0	0	0	0	-1,420,839	35,521
HY UTILITIES	13,031,994	-2,258,939	10,773,055	0	-3,010,190	2,015,006
HIGH YIELD - INSTITUTIONAL	11,811,145	-51,432	11,759,713	0	-3,009,636	0
HIGH YIELD - INSTITUTIONAL	43,090,291	0	43,090,291	0	0	0
HIGH YIELD - INSTITUTIONAL	10,530,971	0	10,530,971	0	0	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-7,050,469	808
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-54,155,775	6,203
HY-INST	497,751	0	497,751	0	1	0
HIGH YIELD - INSTITUTIONAL	0	0	0	0	-15,355,766	416,930
HIGH YIELD - INSTITUTIONAL	290,430	0	290,430	0	-4,128,397	4,128,397
	8,758,920	0	8,758,920	0	-668,393	0
HY CRED STRAT	34,572,997	0	34,572,997	0	0	0
HY DERIVATIVES JV	0	0	0	0	0	0
UNASSIGNED	974,587	0	974,587	0	0	0
HY DERIVATIVES JV	2,974,012	0	2,974,012	0	0	0
HY-SCT	961,626	0	961,626	0	0	0
HY-SCT	165,834,563	0	165,834,563	0	0	0
HY-SCT	-2,587,388	0	-2,587,388	0	0	0
CDS SWAPTIONS	15,000	0	15,000	0	0	0
HY-SCT TECHNOLOGY	3,030,262	0	3,030,262	0	0	0
HY-SCT PAPER JV	0	0	0	0	-1,875,295	6,113
HY-SCT	4,117,181	-141,075	3,976,107	0	-15,692,500	11,544,757
HY-SCT IBOXX	73,538,175	-45,373,950	28,164,225	0	-82,320,000	82,320,000
HY-SCT PAPER JV	1,788,430	-18,693	1,769,737	0	-8,909,382	0
HY-SCT TECHNOLOGY	13,063,761	-757,660	12,306,101	0	-15,600,131	15,600,131
HY-SCT CARBCDS	325,750	-155	325,595	0	-343,500	343,500
HY- SCT PAPER	3,741,125	0	3,741,125	0	-3,400,792	0
HY-SCT RETAIL	26,746,950	-3,699,732	23,047,219	0	-1,950,708	0
HY JC RECOVERY	0	0	0	0	-19,300	19,284
HY BESPOKE	7,700,000	0	7,700,000	0	0	0

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HY-SCT ALLOWAYCS	12,385,043	-9,206	12,375,837	0	-3,956,305	0
HY RCDLJV	0	0	0	0	-7,316,900	7,316,900
HY-SCT JCAM JV	0	0	0	0	-1,513,000	1,513,000
HY RECARB DB	8,400	-8,400	0	0	0	0
HY-SCT-LOANS	1,064,399	0	1,064,399	0	0	0
HY-SCT JC LCDS	8,379,118	0	8,379,118	0	0	0
HY- SCT PAPER	0	0	0	0	-4,923,177	0
HY-SCT RETAIL	0	0	0	0	-18,493,971	8,534,747
HY-SCT JCAM JV	82,398,145	0	82,398,145	0	0	0
HY RECARB DB	4,836,056	0	4,836,056	0	0	0
HY-SCT	16,362	0	16,362	0	0	0
HY- SCT PAPER	63	0	63	0	0	0
HY-SCT JV	8,175	0	8,175	0	0	0
HY-SCT CHEMICALS	1,552,275	0	1,552,275	0	0	0
HY- SCT PAPER	4,866,277	0	4,866,277	0	0	0
DISTRESSED EQUITY JV	36,901,900	0	36,901,900	0	-15,131,390	0
DISTRESSED EQUITY JV	-4,987,513	0	-4,987,513	0	-28,202	0
DISTRESSED SECURITIES	1,347,327	0	1,347,327	0	-637,818	0
DISTRESSED SECURITIES	9,410,854	0	9,410,854	0	0	0
DISTRESSED SECURITIES	0	0	0	0	-1,642	0
DISTRESSED SECURITIES	16,066,792	-1,888,009	14,178,783	0	0	0
DISTRESSED SECURITIES	37,678,055	-2,200,308	35,477,747	0	-32,184,100	2,127,296
DISTRESS LOANS	3,802,495	0	3,802,495	0	0	0
DISTRESSED SECURITIES	54,978,162	-1,452,217	53,525,945	0	-42,399,273	906,944
DISTRESS LOANS	1,181	0	1,181	0	0	0
DISTRESSED SECURITIES	1,698	0	1,698	0	0	0
DISTRESSED SECURITIES	1,623,379	-18,171	1,605,207	0	-7,025,225	6,128,772
DISTRESSED SECURITIES	33,148	-1,347	31,801	0	0	0
DISTRESSED SECURITIES	49,877,380	-3,150,731	46,726,649	0	-54,463,867	5,666,990
DISTRESSED SECURITIES	278,546	-225,746	52,800	0	-3,821,370	0
DISTRESS LOANS	27,121,587	-1,915,640	25,205,947	0	-54,135,518	25,742,970
DISTRESS LOANS	491,232	0	491,232	0	0	0
DISTRESSED SECURITIES	29,127,545	-3,942,295	25,185,250	0	-20,676,429	1,114,883
DISTRESS LOANS	31,063,909	-171,107	30,892,801	0	0	0
DISTRESS LOANS	5,885,850	-2,089,937	3,795,913	0	0	0
DISTRESS LOANS	155,000	0	155,000	0	0	0
DISTRESS LOANS	16,348,008	-3,946,297	12,401,711	0	-9,491,984	5,134,804
DISTRESSED SECURITIES	24,318,258	-60,451	24,257,807	0	-11,751,500	1,640,000
DISTRESSED SECURITIES	96,891,159	-17,776,280	79,114,879	0	-82,741,563	9,966,576
DISTRESSED SECURITIES	315,900	0	315,900	0	0	0
DISTRESSED SECURITIES	1,636,160	0	1,636,160	0	-10,253,620	4,718,740
DISTRESSED SECURITIES	0	0	0	0	-9,984,601	0
DISTRESSED SECURITIES	7,812,217	-1,321,489	6,490,728	0	-1,947,436	116,172
DISTRESSED SECURITIES	30,215,031	-12,514,918	17,700,113	0	-22,350,672	14,829,869
DISTRESSED SECURITIES	85,840	0	85,840	0	0	0
DISTRESSED SECURITIES	212,748	-5,058	207,690	0	-27,332	27,194

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
DISTRESSED SECURITIES	15,267,688	-571,754	14,695,934	0	-4,892,384	0
HY MACRO HEDGE	682,500	-7,000	675,500	0	-4,190,000	3,275,867
DISTRESSED SECURITIES	23,964,887	-7,420,911	16,543,976	0	-9,750,917	9,750,917
DISTRESSED SECURITIES	104,777	0	104,777	0	0	0
HIGH YIELD	18,655,580	-1,737,250	16,918,330	0	-7,170,395	200,500
DISTRESSED SECURITIES	14,745,444	0	14,745,444	0	0	0
DISTRESSED SECURITIES	6,218,628	0	6,218,628	0	0	0
DISTRESSED SECURITIES	298,045	0	298,045	0	0	0
DISTRESS LOANS	469,599	0	469,599	0	-1,220,378	0
DISTRESS LOANS	6,075,786	0	6,075,786	0	0	0
DISTRESS LOANS	82,248,112	0	82,248,112	0	-11	0
DISTRESS LOANS	59,179,267	0	59,179,267	0	-344	0
DISTRESS LOANS	17,329,357	0	17,329,357	0	0	0
DISTRESS LOANS	75,000	0	75,000	0	0	0
DISTRESS LOANS	674,953	0	674,953	0	0	0
DISTRESS LOANS	674,953	0	674,953	0	0	0
DISTRESSED SECURITIES	980,000	0	980,000	0	0	0
DISTRESSED SECURITIES	21,325	0	21,325	0	0	0
DISTRESSED SECURITIES	325,000	0	325,000	0	0	0
DISTRESS LOANS	4,904,133	0	4,904,133	0	-217,037	0
DISTRESS LOANS	78,685,528	0	78,685,528	0	0	0
DISTRESS LOANS	4,210,281	0	4,210,281	0	0	0
DISTRESS LOANS	0	0	0	0	0	0
DISTRESS LOANS	1	0	1	0	0	0
DISTRESS LOANS	3,876,166	0	3,876,166	0	0	0
DISTRESS LOANS	17,430,959	0	17,430,959	0	0	0
DISTRESS LOANS	33,455,905	0	33,455,905	0	0	0
DISTRESS LOANS	9,509,019	0	9,509,019	0	0	0
DISTRESS LOANS	5,746,860	0	5,746,860	0	0	0
DISTRESS LOANS	264,143	0	264,143	0	0	0
DISTRESS LOANS	816,102	0	816,102	0	0	0
DISTRESS LOANS	15,869,481	0	15,869,481	0	0	0
DISTRESS LOANS	65,000	0	65,000	0	0	0
DISTRESSED SECURITIES	0	0	0	0	-4,812,024	133,420
UNASSIGNED	2,350	0	2,350	0	0	0
DISTRESS LOANS	18,346,844	0	18,346,844	0	0	0
DISTRESS LOANS	615,000	0	615,000	0	0	0
DISTRESS LOANS	1,383,750	0	1,383,750	0	0	0
DISTRESSED SECURITIES	788,750	0	788,750	0	0	0
UNASSIGNED	76,712	0	76,712	0	0	0
UNASSIGNED	34,388,513	0	34,388,513	0	0	0
UNASSIGNED	22,665,750	0	22,665,750	0	0	0
UNASSIGNED	123,770,868	0	123,770,868	0	0	0
UNASSIGNED	39,075,636	0	39,075,636	0	0	0
UNASSIGNED	610,471,569	0	610,471,569	0	0	0
UNASSIGNED	236	0	236	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

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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
UNASSIGNED	168,715	0	168,715	0	0	0
UNASSIGNED	2,942,916,409	0	2,942,916,409	0	0	0
HY LCDS ASDBJV	14,481,633	0	14,481,633	0	0	0
SECONDARY LOAN TRADING	0	0	0	0	-1,980,000	0
SECONDARY LOAN TRADING	67,164,015	-756	67,163,258	0	-9,575	9,575
SECONDARY LOAN TRADING	63,330,773	0	63,330,773	0	0	0
SECONDARY LOAN TRADING	100	0	100	0	0	0
SECONDARY LOAN TRADING	52,258,231	0	52,258,231	0	0	0
SECONDARY LOAN TRADING	75,216,949	0	75,216,949	0	-5,638	0
SECONDARY LOAN TRADING	632	0	632	0	0	0
SECONDARY LOAN TRADING	56,126,612	0	56,126,612	0	0	0
SECONDARY LOAN TRADING	56,139,735	0	56,139,735	0	-752	0
SECONDARY LOAN TRADING	20,779,981	0	20,779,981	0	0	0
SECONDARY LOAN TRADING	15,494,083	0	15,494,083	0	0	0
SECONDARY LOAN TRADING	73,704,655	0	73,704,655	0	0	0
SECONDARY LOAN TRADING	35,841,963	0	35,841,963	0	-1,491	0
SECONDARY LOAN TRADING	4,885,498	0	4,885,498	0	0	0
HIGH YIELD-PROPRIETARY	33	0	33	0	0	0
EMGCORP ARGENTINA	49,698,142	-36,324	49,661,818	0	-7,049,507	70,035
EMG CORPORATES	22,510,933	-842,365	21,668,568	0	0	0
EMGCORP MEXICO	85,809,217	-506,661	85,302,556	0	-12,042,456	435,227
EMGCORP BRAZIL	33,327,153	-379,195	32,947,958	0	-22,639,786	110,441
EMG CORPORATES NPL	32,704,191	0	32,704,191	0	0	0
EMG CORPORATES NPL	28,616,320	0	28,616,320	0	0	0
EMG CORPORATES NPL	16,558,068	0	16,558,068	0	0	0
EMG CORPORATES NPL	89,030,933	0	89,030,933	0	0	0
EMGCORP ARGENTINA	819,041	0	819,041	0	0	0
EMGCORP ARGENTINA	14,150,568	0	14,150,568	0	0	0
EMGCORP MEXICO	48,568,870	0	48,568,870	0	0	0
CDO PROP	29,043,154	0	29,043,154	0	0	0
CDO PROP	235,813,213	0	235,813,213	4,704,404	-11,329,828	3,963,069
CDO PROP	23,198	-1	23,197	0	0	0
CDO PROP	61,249	-12,006	49,243	0	0	0
CDO PROP	0	0	0	0	-3,393,902	27,728
HY-ENERGY FUND	28,049,108	0	28,049,108	0	0	0
HY-ENERGY FUND	862,405	0	862,405	0	0	0
HY-ENERGY FUND	15,303,886	0	15,303,886	0	0	0
HY-ENERGY FUND	117,164,627	0	117,164,627	0	0	0
HY-ENERGY FUND	81,250	0	81,250	0	0	0
HY-ENERGY FUND	434,412,643	0	434,412,643	0	0	0
DERIVATIVES	1,542,941,070	0	1,542,941,070	0	0	0
GIC	16,583,458	0	16,583,458	0	0	0
GIC	246,772	0	246,772	0	0	0
GIC	27,680,000	0	27,680,000	0	0	0
DERIVATIVES	0	0	0	0	-204,635,518	7,332,520
DERIVATIVES	395	0	395	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
DERIVATIVES	106,247,283	-106,247,283	0	0	0	0
DERIVATIVES	10,076,082	-10,076,082	0	0	-10,319,297	10,319,297
DERIV TOB GREG	15,412,173	0	15,412,173	0	0	0
DERIVATIVES	16,955,586	0	16,955,586	0	0	0
DERIV TOB JAMES	136,116,499	0	136,116,499	0	0	0
DERIVATIVES	9,059,355	0	9,059,355	0	0	0
DERIV TOB GREG	690,920	0	690,920	0	-14,729,359	0
DERIVATIVES	24,051	0	24,051	0	0	0
DERIVATIVES	1,182,878	0	1,182,878	0	0	0
DEFEASANCE	27,965	-27,965	0	0	0	0
DEFEASANCE	70,828,862	0	70,828,862	0	-74,653,170	9,686,310
DERIVATIVES	37,602,647	0	37,602,647	0	-8,085	0
DEFEASANCE	0	0	0	0	-6,125,817	86,204
DERIVATIVES	333,740,395	0	333,740,395	0	0	0
DERIVATIVES	385,466,768	0	385,466,768	0	0	0
DERIVATIVES	1,088,721	-1,067,210	21,511	0	0	0
UNASSIGNED	-1,642,000	0	-1,642,000	0	0	0
DERIVATIVES	16,844,574	0	16,844,574	0	0	0
PRINCIPAL TRANSACTIONS	1,160,000,000	0	1,160,000,000	0	0	0
CUSHION	5,574,367	0	5,574,367	0	-7,588,693	0
HOUSING	55,636,028	0	55,636,028	0	-1,472,060	0
LEASE	0	0	0	0	0	0
GENERIC	17,382,151	0	17,382,151	0	-80,638	0
YIELD	7,092,290	0	7,092,290	0	0	0
FID ARB	0	0	0	0	-1,016,352	0
LEGACY SHORTS	223,767	0	223,767	0	0	0
LONG BOND - PROPRIETARY	67,420,438	0	67,420,438	0	0	0
FID ARB	97,379,931	0	97,379,931	0	0	0
CUSHION	124,284,593	0	124,284,593	0	0	0
HOUSING	100,546,498	0	100,546,498	0	0	0
LEASE	686,072	0	686,072	0	-715,250	0
GENERIC	21,377,684	0	21,377,684	0	0	0
FORWARD	10,696,622	0	10,696,622	0	0	0
LEGACY SHORTS	0	0	0	0	-18,475	0
MACRO CREDIT	13,791,569	0	13,791,569	0	-83,297	0
LONG BOND	54,751,429	0	54,751,429	0	0	0
MANAGED MONEY	78,437	0	78,437	0	0	0
RETAIL	8,193,568	0	8,193,568	0	-320,190	0
GM SHORT	27,965,696	-27,247,071	718,624	0	0	0
JOINT TOB SEC	135,177	0	135,177	0	-681,922	0
VAN TOB CUST	76,725	0	76,725	0	-1,049,648	0
HIGH YIELD	39,821	0	39,821	0	0	0
HIGH YIELD	57,379,373	0	57,379,373	0	0	0
HIGH YIELD	15,456,086	0	15,456,086	0	0	0
HIGH YIELD	269,109,778	0	269,109,778	0	0	0
HIGH YIELD	76,611,708	-12,723	76,598,985	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
HIGH YIELD	18,289,257	0	18,289,257	0	0	0
TAXABLE	218,775,114	0	218,775,114	0	0	0
TAXABLE	309,926,847	0	309,926,847	0	-46,068,994	0
HIGH YIELD	79,630,630	0	79,630,630	0	0	0
HIGH YIELD	500,873	0	500,873	0	0	0
TAXABLE	0	0	0	0	-300,216,788	64,001,964
SAVRS TOB	107,650,107	0	107,650,107	0	0	0
NOTES TRADING	5,627,712	0	5,627,712	0	0	0
REMARKETING	383,490,013	0	383,490,013	0	0	0
REMARKETING	31,744,003	0	31,744,003	0	0	0
REMARKETING	930,001	0	930,001	0	0	0
REMARKETING	7,700,129	0	7,700,129	0	0	0
REMARKETING	88,418,842	0	88,418,842	0	0	0
REMARKETING	5,710,157	0	5,710,157	0	0	0
REMARKETING	214,474,922	-69,182	214,405,740	0	0	0
SAVRS TOB	51,376,534	0	51,376,534	0	0	0
REMARKETING	51,114,784	0	51,114,784	0	0	0
DERIVATIVE TRADING	0	0	0	0	0	0
PRINCIPAL TRANSACTIONS	17,523,730	0	17,523,730	0	0	0
1%	907,221	0	907,221	0	0	0
NOTES TRADING	51,134	0	51,134	0	0	0
Total Return Swaps	405,163	0	405,163	0	-175,039	0
NOTES TRADING	6,950,000	-6,950,000	0	0	-286	286
PRINCIPAL TRANSACTIONS	21	0	21	0	0	0
ASSET SWAPS	439,117	0	439,117	0	0	0
PRINCIPAL TRANSACTIONS	26,958	0	26,958	0	0	0
PRINCIPAL TRANSACTIONS	17,307	0	17,307	0	0	0
ASSET SWAPS	21,133,143	0	21,133,143	0	0	0
Total Return Swaps	420,000	0	420,000	0	0	0
PRINCIPAL TRANSACTIONS	20	0	20	0	0	0
Rib Floater Processing	85,256,216	-1,700,001	83,556,215	0	-18,859,259	7,019,182
ASSET SWAPS	25,420,854	0	25,420,854	0	0	0
PRINCIPAL TRANSACTIONS	0	0	0	0	-4,597,727	0
NOTES TRADING	4,655,777	-285	4,655,492	0	0	0
Structured Credit	5,982,812	0	5,982,812	0	0	0
PRINCIPAL TRANSACTIONS	25,550	0	25,550	0	0	0
PRINCIPAL TRANSACTIONS	28,174	0	28,174	0	0	0
PRINCIPAL TRANSACTIONS	40,743	0	40,743	0	0	0
PRINCIPAL TRANSACTIONS	261,983	0	261,983	0	0	0
Total Return Swaps for Customers	1,474,622	0	1,474,622	0	-4,215,706	0
PRINCIPAL TRANSACTIONS	25,289	0	25,289	0	0	0
ASSET SWAPS	1,953,222	0	1,953,222	0	-1,054,042	0
TeaMac	110,022	0	110,022	0	0	0
TeaMac	51,520	0	51,520	0	0	0
PRINCIPAL TRANSACTIONS	25,121	0	25,121	0	0	0
Structured Credit	4,799,688	0	4,799,688	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
LEGACY	118,476,502	0	118,476,502	0	0	0
LEGACY	3,926,872	0	3,926,872	0	0	0
LEGACY	1,483,230	0	1,483,230	0	0	0
LEGACY	2,063,579	0	2,063,579	0	0	0
LEGACY	1,775,743	0	1,775,743	0	0	0
LEGACY	1,812,942	0	1,812,942	0	0	0
LEGACY	3,177,846	0	3,177,846	0	0	0
COMMERCIAL MORTGAGE SECURITIES	10,101,227	0	10,101,227	0	-17,198,878	35,879
COMMERCIAL MORTGAGE SECURITIES	178,585,009	-20,736,425	157,848,584	0	-148,471,743	120,178,551
COMMERCIAL MORTGAGE SECURITIES	791,859,439	0	791,859,439	0	-29,841,622	0
COMMERCIAL MORTGAGE SECURITIES	414,590,419	0	414,590,419	0	-8,359	0
COMMERCIAL MORTGAGE SECURITIES	67,163,363	-50,823,908	16,339,455	0	-73,026,421	46,865,300
COMMERCIAL MORTGAGE SECURITIES	12,217,535	-5,552,337	6,665,199	0	-307,936,370	109,927,850
COMMERCIAL MORTGAGE SECURITIES	18,616,616	-18,616,616	0	0	-8,060,866	6,973,937
COMMERCIAL MORTGAGE SECURITIES	114,400,333	0	114,400,333	0	-132	0
COMMERCIAL MORTGAGE SECURITIES	108,110,830	0	108,110,830	0	0	0
REIT LINE OF CREDIT	2,153,260,000	0	2,153,260,000	0	0	0
FLOATING RATE NON-BANKING	1,470,948,564	0	1,470,948,564	0	0	0
FLOATING RATE BANKING	69,290,252	0	69,290,252	0	0	0
FLOATING RATE MEZZ	2,818,813,696	0	2,818,813,696	0	0	0
FIXED RATE MEZZ	1,335,102,209	0	1,335,102,209	0	0	0
MEGA	146,973,126	0	146,973,126	0	0	0
CONDUIT	2,082,064,964	0	2,082,064,964	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	20,196,286	0	20,196,286	0	0	0
COMMERCIAL MORTGAGE SECURITIES	101,958,639	0	101,958,639	0	0	0
CONDUIT	33,534,548	0	33,534,548	0	0	0
FIXED RATE MEZZ	241,543,447	0	241,543,447	0	0	0
FLOATING RATE UNRATED B NOTES	17,441,454	0	17,441,454	0	0	0
COMMERCIAL MORTGAGE SECURITIES	2	0	2	0	0	0
REIT LINE OF CREDIT	83,122,242	0	83,122,242	0	0	0
COMMERCIAL MORTGAGE SECURITIES	120,964	0	120,964	0	0	0
COMMERCIAL MORTGAGE SECURITIES	26,819,119	0	26,819,119	0	0	0
FLOATING RATE LOANS/TERM	1,155,139,954	0	1,155,139,954	0	0	0
REIT LINE OF CREDIT	0	0	0	0	0	0
MEGA	235,108,897	0	235,108,897	0	0	0
FLOATING RATE UNRATED B NOTES	915,279	0	915,279	0	0	0
FLOATING RATE NON-BANKING	1,622,711,065	0	1,622,711,065	0	0	0
COMMERCIAL MORTGAGE SECURITIES	340,102,930	-103,530,370	236,572,560	0	-81,279,513	62,591,565
MULTI FAMILY CONDUIT	1,054,854,571	0	1,054,854,571	0	0	0
MEGA	42,005,842	-42,005,842	0	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	0	0	0	0	-3,014,233	17,502
REIT LINE OF CREDIT	0	0	0	0	0	0
CONDUIT	14,410,607	-14,410,607	0	0	-522,795,804	212,916,152
FIXED RATE RATED B NOTES	104,648,855	0	104,648,855	0	0	0
NON INVEST GRADE SECURITIES	7,635,565	0	7,635,565	0	-7,733,253	4,166,309
MULTI FAMILY CONDUIT	1	0	1	0	0	0

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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
NON INVEST GRADE SECURITIES	4,470,661	0	4,470,661	0	0	0
REIT LINE OF CREDIT	871,000,000	0	871,000,000	0	0	0
RE BRIDGE EQUITY	3,623,925,101	0	3,623,925,101	0	0	0
REIT LINE OF CREDIT	625,597	0	625,597	0	0	0
FLOATING RATE NON-BANKING	481,543,050	0	481,543,050	0	0	0
FLOATING RATE BANKING	5,522,528	0	5,522,528	0	0	0
FLOATING RATE MEZZ	110,667,855	0	110,667,855	0	0	0
MEGA	172,420,290	0	172,420,290	0	0	0
CONDUIT	96,201,152	0	96,201,152	0	0	0
CONDUIT	116,903,986	0	116,903,986	0	0	0
REIT LINE OF CREDIT	100,995,444	0	100,995,444	0	0	0
REIT LINE OF CREDIT	149,134,075	0	149,134,075	0	0	0
REIT LINE OF CREDIT	31,853,753	0	31,853,753	0	0	0
REIT LINE OF CREDIT	3,663,120,504	0	3,663,120,504	0	0	0
REIT LINE OF CREDIT	64,065,742	0	64,065,742	0	0	0
REIT LINE OF CREDIT	12,167,508	0	12,167,508	0	0	0
REIT LINE OF CREDIT	4,835,008	0	4,835,008	0	0	0
REIT LINE OF CREDIT	1,595,356	0	1,595,356	0	0	0
REIT LINE OF CREDIT	5,422,006	0	5,422,006	0	0	0
FLOATING RATE NON-BANKING	409,511,931	0	409,511,931	0	0	0
FLOATING RATE MEZZ	192,482,617	0	192,482,617	0	0	0
FIXED RATE MEZZ	106,336,866	0	106,336,866	0	0	0
MEGA	218,440,153	0	218,440,153	0	0	0
CONDUIT	7,833,939	0	7,833,939	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	14,381,770	0	14,381,770	0	0	0
COMMERCIAL MORTGAGE SECURITIES	73,513,892	0	73,513,892	0	0	0
CONDUIT	407,127,362	0	407,127,362	0	0	0
MULTI FAMILY CONDUIT	42,963,461	0	42,963,461	0	0	0
MULTI FAMILY CONDUIT	-11,340,819	0	-11,340,819	0	0	0
FLOATING RATE NON-BANKING	58,167,856	0	58,167,856	0	0	0
FLOATING RATE BANKING	6,165,696	0	6,165,696	0	0	0
FLOATING RATE MEZZ	358,935,685	0	358,935,685	0	0	0
FIXED RATE MEZZ	155,662,144	0	155,662,144	0	0	0
MEGA	352,514,089	0	352,514,089	0	0	0
CONDUIT	29,145,348	0	29,145,348	0	0	0
COMMERCIAL CUSTOMER ACCOUNTS	25,192,676	0	25,192,676	0	0	0
FLOATING RATE UNRATED B NOTES	26,164,460	0	26,164,460	0	0	0
REIT LINE OF CREDIT	658,608,900	0	658,608,900	0	0	0
CWL SUB-PERFORMING LOANS	187,600,000	0	187,600,000	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	0	0
CWL SUB-PERFORMING LOANS	2,167,370,000	0	2,167,370,000	0	0	0
CWL SUB-PERFORMING LOANS	50,354,052	0	50,354,052	0	0	0
CWL SUB-PERFORMING LOANS	228,344,327	0	228,344,327	0	0	0
CWL SUB-PERFORMING LOANS	19,616,123	0	19,616,123	0	0	0
CWL SUB-PERFORMING LOANS	10,365,179	0	10,365,179	0	0	0
CWL SUB-PERFORMING LOANS	182,063,175	0	182,063,175	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
CWL SUB-PERFORMING LOANS	76,274,781	0	76,274,781	0	0	0
CWL SUB-PERFORMING	7,920,000	0	7,920,000	0	0	0
CWL SUB-PERFORMING LOANS	414,081,188	0	414,081,188	0	0	0
CWL SUB-PERFORMING LOANS	149,969,451	0	149,969,451	0	0	0
CWL SUB-PERFORMING LOANS	315,432,557	0	315,432,557	0	0	0
CWL SUB-PERFORMING LOANS	8,589,241	0	8,589,241	0	0	0
CWL SUB-PERFORMING LOANS	176,285,308	0	176,285,308	0	0	0
CWL SUB-PERFORMING LOANS	1,207,343,145	0	1,207,343,145	0	0	0
CWL SUB-PERFORMING LOANS	5,724,515	0	5,724,515	0	0	0
CWL SUB-PERFORMING LOANS	1,028,981,440	0	1,028,981,440	0	0	0
CWL SUB-PERFORMING LOANS	242,969,815	0	242,969,815	0	0	0
CWL SUB-PERFORMING LOANS	39,902,652	0	39,902,652	0	0	0
CWL SUB-PERFORMING LOANS	37,164,198	0	37,164,198	0	0	0
CWL SUB-PERFORMING LOANS	418,343,141	0	418,343,141	0	0	0
CWL SUB-PERFORMING LOANS	234,030,959	0	234,030,959	0	0	0
CWL SUB-PERFORMING LOANS	200,005,971	0	200,005,971	0	0	0
CWL SUB-PERFORMING LOANS	59,605,276	0	59,605,276	0	0	0
CWL SUB-PERFORMING LOANS	6,082,402	0	6,082,402	0	0	0
CWL SUB-PERFORMING LOANS	0	0	0	0	-50,800,578	0
CWL SUB-PERFORMING LOANS	88,621,021	0	88,621,021	0	0	0
CWL SUB-PERFORMING LOANS	226,476,800	0	226,476,800	0	0	0
CWL SUB-PERFORMING	4,406,750	0	4,406,750	0	0	0
CWL SUB-PERFORMING	6,720,797	0	6,720,797	0	0	0
CWL SUB-PERFORMING LOANS	11,675,923	0	11,675,923	0	0	0
CWL SUB-PERFORMING LOANS	91,034,081	0	91,034,081	0	0	0
CWL SUB-PERFORMING LOANS	116,317,700	0	116,317,700	0	0	0
CWL SUB-PERFORMING LOANS	274,175,416	0	274,175,416	0	0	0
CWL SUB-PERFORMING LOANS	439,047,028	0	439,047,028	0	0	0
CWL SUB-PERFORMING LOANS	153,995,040	0	153,995,040	0	0	0
CWL SUB-PERFORMING LOANS	16,884,504	0	16,884,504	0	0	0
CWL SUB-PERFORMING LOANS	22,633,621	0	22,633,621	0	0	0
CWL SUB-PERFORMING LOANS	341,907,815	0	341,907,815	0	0	0
CWL SUB-PERFORMING LOANS	166,864,308	0	166,864,308	0	0	0
CWL SUB-PERFORMING	2,000,000	0	2,000,000	0	0	0
CWL SUB-PERFORMING LOANS	53,013,510	0	53,013,510	0	0	0
CWL SUB-PERFORMING LOANS	84,979,673	0	84,979,673	0	0	0
CWL SUB-PERFORMING LOANS	39,727,970	0	39,727,970	0	0	0
CWL SUB-PERFORMING LOANS	118,476,653	0	118,476,653	0	0	0
CWL SUB-PERFORMING LOANS	14,397,058	0	14,397,058	0	0	0
CWL SUB-PERFORMING LOANS	304,314,991	0	304,314,991	0	0	0
CWL SUB-PERFORMING LOANS	53,190,030	0	53,190,030	0	0	0
CWL SUB-PERFORMING LOANS	50,958,002	0	50,958,002	0	0	0
UNASSIGNED	192,235,948	0	192,235,948	0	0	0
CWL SUB-PERFORMING LOANS	1,392,462	0	1,392,462	0	0	0
CWL SUB-PERFORMING LOANS	108,681	0	108,681	0	0	0
CWL SUB-PERFORMING LOANS	15,420,000	0	15,420,000	0	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
CWL SUB-PERFORMING LOANS	43,108,055	0	43,108,055	0	0	0
CWL SUB-PERFORMING LOANS	28,137,282	0	28,137,282	0	0	0
CWL SUB-PERFORMING LOANS	20,226,534	0	20,226,534	0	0	0
CWL SUB-PERFORMING	33,159,640	0	33,159,640	0	0	0
CWL SUB-PERFORMING LOANS	250,979,986	0	250,979,986	0	0	0
CWL SUB-PERFORMING LOANS	220,712,481	0	220,712,481	0	0	0
CWL SUB-PERFORMING LOANS	2,131,104	0	2,131,104	0	0	0
CWL SUB-PERFORMING LOANS	40,438,601	0	40,438,601	0	0	0
CWL SUB-PERFORMING LOANS	29,472,969	0	29,472,969	0	0	0
CWL SUB-PERFORMING LOANS	6,810,036	0	6,810,036	0	0	0
CWL SUB-PERFORMING LOANS	730,033,714	0	730,033,714	0	0	0
BNC - PRODUCTION	2,766,702	0	2,766,702	0	0	0
UNASSIGNED	0	0	0	0	0	0
ASSET BACKED SECURITIES	0	0	0	0	0	0
UNASSIGNED	2,917,284,491	0	2,917,284,491	0	0	0
ASSET BACKED SECURITIES	15,780,202	0	15,780,202	5,196,270	0	0
ASSET BACKED SECURITIES	0	0	0	0	-35,047,500	742,335
ASSET BACKED SECURITIES	10,230,986	0	10,230,986	0	0	0
ASSET BACKED SECURITIES	750,000	0	750,000	0	0	0
ASSET BACKED SECURITIES	9,168,438	0	9,168,438	0	0	0
ASSET BACKED SECURITIES	52,187,239	0	52,187,239	0	0	0
ASSET BACKED SECURITIES	441,540	0	441,540	0	0	0
ASSET BACKED SECURITIES	198,807,908	0	198,807,908	0	-5,163,303	5,163,303
AUTOS	24,692,424	0	24,692,424	0	0	0
AIRPLANE, RRBS, ESOTERIC	293,933,275	0	293,933,275	0	0	0
ASSET BACKED SECURITIES	84,219,093	0	84,219,093	0	0	0
UNASSIGNED	1,117	0	1,117	0	0	0
ASSET BACKED SECURITIES	20,896	0	20,896	0	0	0
ASSET BACKED SECURITIES	218,186,853	-81,027,731	137,159,122	0	-103,058,167	38,492,959
ASSET BACKED SECURITIES	39,419,711	0	39,419,710	0	-271	0
ASSET BACKED SECURITIES	179,771,077	0	179,771,077	0	0	0
ASSET BACKED SECURITIES	20,899,370	0	20,899,370	0	0	0
ASSET BACKED SECURITIES	11	0	11	0	0	0
ASSET BACKED SECURITIES	380,244,737	0	380,244,736	0	-159,050,322	94,849,683
ASSET BACKED SECURITIES	6,032,874	0	6,032,874	0	0	0
ASSET BACKED SECURITIES	8,421,043	0	8,421,043	0	-36,812,689	57,087
ASSET BACKED SECURITIES	39,557,885	0	39,557,885	0	0	0
ABS REAL ESTATE	75,256,475	-13,315,219	61,941,256	0	-60,567,697	12,096,179
ASSET BACKED SECURITIES	17,335	0	17,335	0	0	0
ASSET BACKED SECURITIES	32,621	0	32,621	0	0	0
UNASSIGNED	20	0	20	0	0	0
ASSET BACKED SECURITIES	3,150,361	0	3,150,361	0	0	0
ASSET BACKED SECURITIES	318,070,774	0	318,070,774	0	-24,347,526	13,790,190
ASSET BACKED SECURITIES	94,031,431	0	94,031,431	0	-3,560,484	3,560,484
ABS REAL ESTATE	334,294,718	0	334,294,718	0	-4	4
ASSET BACKED SECURITIES	195,185,357	0	195,185,357	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
STRIPS	0	0	0	0	0	0
CMO SECONDARY	19,118,735	0	19,118,735	0	-18,893,533	12,398,848
CMO SECONDARY	612,401,657	-148,151,164	464,250,493	0	-137,550,986	137,550,986
CMO SECONDARY	26,188	0	26,188	0	0	0
AGENCY REMICS - ARB	27,600	0	27,600	0	0	0
CMO SECONDARY	297,240	0	297,240	0	0	0
CMO NEW ISSUE	334,776	0	334,776	0	0	0
CMO NEW ISSUE	721,415,420	-3,186,609	718,228,810	0	0	0
AGENCY REMICS - ARB	46	0	46	0	0	0
CMO NEW ISSUE	705,177,054	0	705,177,054	0	-396,585,694	368,411,814
CMO NEW ISSUE	3,257,610	0	3,257,610	0	-3,257,611	3,257,611
SECONDARY TRUST IO/PO	34,843,336	0	34,843,336	0	0	0
CMO NEW ISSUE	947,979,400	-869,947,404	78,031,996	0	-260,809,646	210,823,729
SECONDARY DERIVATIVES	287,611,060	-96,898,346	190,712,714	0	-66,320,559	66,320,559
CMO NEW ISSUE	1	-1	0	0	-114	114
CMO NEW ISSUE	215,039,389	-215,039,389	0	0	-215,640,603	85,980,163
CMO NEW ISSUE	73,549,143	-28,067,700	45,481,443	0	-47,484,468	42,637,349
CMO NEW ISSUE	0	0	0	0	-5,478	0
CMO NEW ISSUE	27,286,130	0	27,286,130	0	-309,630	309,630
DERIVATIVE NEW ISSUE	766,872	-417,551	349,321	0	-42,334	42,334
SECONDARY DERIVATIVES	1,314,726,396	-136,407,769	1,178,318,627	0	-25,802,480	25,802,480
CMO NEW ISSUE	464,384,065	0	464,384,065	0	0	0
CMO NEW ISSUE	61,151,731	0	61,151,731	0	0	0
SECONDARY DERIVATIVES	559,892,903	-266,287,094	293,605,809	0	-256,558,815	256,558,815
CMO NEW ISSUE	0	0	0	0	-71,037,658	57,708,080
AGENCY REMICS - ARB	49,685	0	49,685	0	0	0
DERIVATIVE NEW ISSUE	11,409,236	0	11,409,236	0	0	0
DERIVATIVE NEW ISSUE	494,966,749	0	494,966,749	0	0	0
CMO NEW ISSUE	178,099,162	0	178,099,162	0	0	0
CMO NEW ISSUE	32,601,534	-114	32,601,420	0	0	0
SECONDARY DERIVATIVES	339,039,928	-42,689,482	296,350,446	0	-170,825,683	170,825,683
TRUST IO/PO	869,122,194	-49,540,761	819,581,433	0	-100,766,637	40,177,646
DERIVATIVE NEW ISSUE	1,119,368,009	-414,816,342	704,551,667	0	-10,048,570	10,048,570
UNASSIGNED	0	0	0	0	0	0
HUDSON CASTLE	3,371,584	0	3,371,584	0	0	0
LBB RETAIL	88,427,595	0	88,427,595	0	0	0
MORTGAGE HOUSE	12,500,000	0	12,500,000	0	0	0
MORTGAGE ARB - AMERICAS	0	0	0	0	-8	0
MORTGAGE ARB - AMERICAS	91,011	0	91,011	0	0	0
MORTGAGE ARB - AMERICAS	3,194,580	0	3,194,580	0	0	0
MORTGAGE HOUSE	77,191,916	-77,191,916	0	0	-173,287,942	0
MORTGAGE ARB - AMERICAS	0	0	0	0	-2	2
MORTGAGE ARB - AMERICAS	94,940,305	-21,291,029	73,649,276	0	-413,519	0
MORTGAGE ARB - AMERICAS	892,380	0	892,380	0	0	0
MORTGAGE ARB - AMERICAS	1,161	-1,161	0	0	0	0
MORTGAGE ARB - AMERICAS	6,549,587	-6,549,587	0	0	-990	990

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UNASSIGNED	0	0	0	0	0	0
MORTGAGE ARB - AMERICAS	42,975	0	42,975	0	0	0
LBB RETAIL	0	0	0	0	0	0
LBB RETAIL	0	0	0	0	0	0
MORTGAGE FINANCE	3,950	0	3,950	0	0	0
UNASSIGNED	328,556,286	0	328,556,286	0	0	0
CONSUMER	3,039,050	0	3,039,050	0	0	0
OPPORTUNISTIC SBF WLS	1,278,328	0	1,278,328	0	0	0
OPPORTUNISTIC SBF WLS	29,422,956	0	29,422,956	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	251,063,333	0	251,063,333	0	0	0
CONSUMER	5,741,632	0	5,741,632	0	0	0
CAPITAL CROSSING TRADING	1,557,616	0	1,557,616	0	0	0
CONSUMER	12	0	12	0	0	0
CONSUMER	2	0	2	0	0	0
OPPORTUNISTIC SBF WLS	67,636,023	0	67,636,023	0	0	0
UNASSIGNED	3	0	3	0	0	0
UNASSIGNED	17	0	17	0	0	0
OPPORTUNISTIC SBF WLS	212,597,755	0	212,597,755	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	685,088	0	685,088	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	15,927,751	0	15,927,751	0	-14,853,064	204,669
CAPITAL CROSSING TRADING	0	0	0	0	-206,984,249	206,984,249
CONSUMER	1,555,982	0	1,555,982	0	0	0
CAMPUS DOOR	319,403,376	0	319,403,376	0	0	0
OPPORTUNISTIC SBF WLS	647,627,523	0	647,627,523	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	507,580,085	0	507,580,085	0	0	0
OPPORTUNISTIC SBF WLS	75,468,229	0	75,468,229	0	0	0
OPPORTUNISTIC 3RD PARTY WLS	2,231,103	0	2,231,103	0	0	0
CONSUMER	38,130	0	38,130	0	0	0
CAPITAL CROSSING TRADING	741,240,167	0	741,240,167	0	0	0
SUBPRIME SECONDARY	0	0	0	0	0	0
SUBPRIME NEW ISSUE	1,103,313,374	0	1,103,313,374	0	0	0
REVERSE MORTGAGES	668,658,305	0	668,658,305	0	0	0
SECOND LIEN ALS WHOLE LOANS	1,867,855,324	0	1,867,855,324	0	0	0
NON PERFORMING/SCRATCH & DENT	187,827,701	0	187,827,701	0	0	0
SUBPRIME FIRST LIEN SERVICING	22,513,625	0	22,513,625	0	0	0
SECOND LIEN ALS WHOLE LOANS	13,509,938	0	13,509,938	0	0	0
NON PERFORMING/SCRATCH & DENT	7,245,183	0	7,245,183	0	0	0
NON PERFORMING/SCRATCH & DENT	337,115,551	0	337,115,551	0	0	0
SECOND LIEN SERVICING	2,899,323	0	2,899,323	0	0	0
First lien ALS Whole Loans	5,015,575	0	5,015,575	0	0	0
NON PERFORMING/SCRATCH & DENT	17,033,575	0	17,033,575	0	0	0
Subprime Called Deals	18,470,088	0	18,470,088	0	0	0
First lien whole loans	241,256,456	0	241,256,456	0	0	0
First lien whole loans	101,455,795	0	101,455,795	0	0	0
REVERSE MORTGAGES	249,386,512	0	249,386,512	0	0	0
MORTGAGE LENDER NETWORK	126,591,519	0	126,591,519	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
SEASONED WHOLE LOANS	5,802,523	0	5,802,523	0	0	0
Second lien whole loans	45,148,671	0	45,148,671	0	0	0
NON PERFORMING/SCRATCH & DENT	173,539,037	0	173,539,037	0	0	0
First lien whole loans	4,422,033	0	4,422,033	0	0	0
SEASONED WHOLE LOANS	385,822	0	385,822	0	0	0
NON PERFORMING/SCRATCH & DENT	0	0	0	0	0	0
SEASONED WHOLE LOANS	699	0	699	0	0	0
SUBPRIME SECONDARY	57,653	0	57,653	0	0	0
SUBPRIME SECONDARY	5,294	0	5,294	0	0	0
NON PERFORMING/SCRATCH & DENT	2	0	2	0	0	0
SUBPRIME SECONDARY	8,343,989	0	8,343,989	0	0	0
SUBPRIME RESIDUALS	10,844,673	0	10,844,673	0	0	0
SUBPRIME SECONDARY	22,509,747	0	22,509,747	0	0	0
Second Lien Secondary	2,114,711	0	2,114,711	0	0	0
SUBPRIME RESIDUALS	7,931,009	0	7,931,009	0	0	0
REVERSE MORTGAGES	35,660,068	0	35,660,068	0	0	0
Second Lien Secondary	4,447,878	0	4,447,878	0	0	0
NON PERFORMING/SCRATCH & DENT	6,844,171	0	6,844,171	0	0	0
SEASONED WHOLE LOANS	31	0	31	0	0	0
SEASONED WHOLE LOANS	1	0	1	0	0	0
SUBPRIME SECONDARY	4,477	0	4,477	0	0	0
NEW ISSUE NIM	64,328,861	0	64,328,861	0	0	0
SEASONED NIM	612,000	0	612,000	0	0	0
SUBPRIME SECONDARY	208,997	0	208,997	0	0	0
SUBPRIME SECONDARY	42,486,637	-4	42,486,632	0	0	0
SUBPRIME RESIDUALS	13,008,866	0	13,008,866	0	0	0
SUBPRIME SECONDARY	2,893	0	2,893	0	0	0
SUBPRIME SECONDARY	39,558,215	0	39,558,215	0	0	0
Subprime Called Deals	2,141,048	0	2,141,048	0	0	0
Second Lien Secondary	121,469,182	0	121,469,182	0	0	0
First lien whole loans	0	0	0	0	-100,194,137	0
Subprime Synthetic	682,595	0	682,595	0	0	0
REVERSE MORTGAGES	81,420,759	0	81,420,759	0	0	0
SUBPRIME SECONDARY	907,604	0	907,604	0	0	0
SUBPRIME SECONDARY	2	0	2	0	0	0
SUBPRIME RESIDUALS	267	0	267	0	0	0
Second Lien Secondary	19,090	0	19,090	0	0	0
SUBPRIME RESIDUALS	125,622	0	125,622	0	0	0
SUBPRIME NEW ISSUE	0	0	0	0	0	0
NON PERFORMING/SCRATCH & DENT	648,207	0	648,207	0	0	0
NON PERFORMING/SCRATCH & DENT	34,062,731	0	34,062,731	0	0	0
SEASONED WHOLE LOANS	266,055	0	266,055	0	0	0
SUBPRIME SECONDARY	1,207,112	0	1,207,112	0	0	0
NON PERFORMING/SCRATCH & DENT	525,586,405	0	525,586,405	0	0	0
SUBPRIME SECONDARY	3,880	0	3,880	0	0	0
NEW ISSUE NIM	161,452,226	0	161,452,226	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
SEASONED NIM	16,623,097	0	16,623,097	0	-10	0
GREENTREE INVESTMENT	23,874,436	0	23,874,436	0	0	0
SECOND LIEN ALS WHOLE LOANS	1,089,713,766	0	1,089,713,766	0	0	0
First lien whole loans	904,616	0	904,616	0	0	0
NON PERFORMING/SCRATCH & DENT	79,156,981	0	79,156,981	0	0	0
First lien ALS Whole Loans	24,842,323	0	24,842,323	0	0	0
NON PERFORMING/SCRATCH & DENT	46,880,891	0	46,880,891	0	0	0
First lien whole loans	27,843,010	0	27,843,010	0	0	0
First lien whole loans	707,020,385	0	707,020,385	0	0	0
First lien whole loans	2,331,958,955	0	2,331,958,955	0	0	0
REVERSE MORTGAGES	393,433,625	0	393,433,625	0	0	0
MORTGAGE LENDER NETWORK	3,382,278	0	3,382,278	0	0	0
MORTGAGE LENDER NETWORK	106,631	0	106,631	0	0	0
MORTGAGE LENDER NETWORK	62,951,552	0	62,951,552	0	0	0
MORTGAGE LENDER NETWORK	167,107	0	167,107	0	0	0
SEASONED WHOLE LOANS	484,390	0	484,390	0	0	0
Second lien whole loans	17,428,791	0	17,428,791	0	0	0
NON PERFORMING/SCRATCH & DENT	714,143,770	0	714,143,770	0	0	0
FIXED RATE NEW ISSUE	0	0	0	0	0	0
HYBRIDS NEW ISSUE	5,776,233,332	0	5,776,233,332	0	0	0
FHA / VA	60,856,549	0	60,856,549	0	0	0
MTA 3RD PARTY WHOLE LOANS	159,622,271	0	159,622,271	0	0	0
OPTION ARM SERVICING	73,937,267	0	73,937,267	0	0	0
SHORT ARM ALS WHOLE LOANS	8,351,378	0	8,351,378	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	53,121,950	0	53,121,950	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	195,880	0	195,880	0	0	0
FIXED RATE ALS WHOLE LOANS	23,548,801	0	23,548,801	0	0	0
FHA / VA	67,739,403	0	67,739,403	0	0	0
FHA / VA	3,484,576	0	3,484,576	0	0	0
HOME EXPRESS	2,171,788	0	2,171,788	0	0	0
HOME EXPRESS	175,409	0	175,409	0	0	0
HYBRIDS SERVICING	466,637,627	0	466,637,627	0	0	0
HOME EXPRESS	3,468,376	0	3,468,376	0	0	0
HYBRIDS SERVICING	31,288	0	31,288	0	0	0
FHA / VA	83,920,851	0	83,920,851	0	0	0
FIXED RATE ALS WHOLE LOANS	0	0	0	0	0	0
FIXED RATE SERVICING	487,222,833	0	487,222,833	0	0	0
FIXED RATE SERVICING	2	0	2	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	58,616,170	0	58,616,170	0	0	0
FIXED RATE ALS WHOLE LOANS	73,120	0	73,120	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	42,078,331	0	42,078,331	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	1,976,716	0	1,976,716	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	209,745	0	209,745	0	0	0
HYBRIDS SERVICING	11,146	0	11,146	0	0	0
HYBRID ALS WHOLE LOANS	264,489,776	0	264,489,776	0	0	0
HYBRIDS NEW ISSUE	1	0	1	0	0	0

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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
HOME EXPRESS	4	0	4	0	0	0
SHORT ARM-MTA SUBS SECONDARY	17,459,077	0	17,459,077	0	0	0
SHORT ARM-MTA RESIDUAL/NIM	495,890,253	0	495,890,253	0	0	0
FIXED RATE SUBORDINATES	755,555	0	755,555	0	0	0
Fixed Rate Sec Subs	940,587	0	940,587	0	0	0
FHA / VA	14,239,664	0	14,239,664	0	0	0
HOME EXPRESS	3	0	3	0	0	0
SHORT ARM-MTA NEW ISSUE	114,744,607	0	114,744,607	0	0	0
Fixed Rate NI Resids/NIMs	176,464,683	0	176,464,683	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	4,355,362	0	4,355,362	0	0	0
Fixed Rate NI Resids/NIMs	211,375	0	211,375	0	0	0
HYBRID SECONDARY DERIVATIVES	15,500,077	0	15,500,077	0	0	0
Hybrid Residuals	73,952,387	0	73,952,387	0	0	0
FIXED RATE SECONDARY	351,648,529	-9,068,997	342,579,532	0	-82,766,815	82,766,815
FHA / VA	3,052	0	3,052	0	0	0
AGENCY ARMS	76,505,435	0	76,505,435	0	0	0
HOME EXPRESS	1,818	0	1,818	0	0	0
AGENCY ARMS	38,733,213	-16,513,587	22,219,626	0	0	0
AGENCY ARMS	1,159,344,262	0	1,159,344,262	0	-4	4
AGENCY ARMS	11,452,968	0	11,452,968	0	0	0
AGENCY ARMS	109,042,575	-109,042,575	0	0	-228,711,186	41,988,995
FIXED RATE NEW ISSUE	0	0	0	0	-56,303	56,303
HYBRIDS NEW ISSUE	96,522,479	-8,256,793	88,265,685	0	-60,357,547	60,357,547
HYBRIDS NEW ISSUE	95,538,687	-11,053,427	84,485,260	0	-75,570,615	75,570,615
HYBRIDS NEW ISSUE	114,325,240	-20,641,984	93,683,256	0	-56,338,220	56,338,220
HYBRIDS NEW ISSUE	172,268,903	0	172,268,903	0	-245,347,421	245,347,421
HYBRIDS NEW ISSUE	101,651,232	-8,256,793	93,394,439	0	-79,499,352	79,499,352
HYBRIDS NEW ISSUE	693,625,676	0	693,625,676	0	-240,818,360	240,818,360
Fixed Rate NI Sec IO/PO	148,756,675	-51,604,959	97,151,716	0	-259,977,924	106,730,111
Fixed Rate NI Sec IO/PO	46,336,571	-1	46,336,570	0	0	0
Fixed Rate NI IO/PO	156,362,628	-33,362,144	123,000,484	0	-1	1
Fixed Rate NI IO/PO	301,532,971	0	301,532,971	0	0	0
SHORT ARM-MTA AAA SECONDARY	455,522,913	0	455,522,913	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	62,009,824	0	62,009,824	0	0	0
SHORT ARM-MTA IO/PO SECONDARY	2,998,579	0	2,998,579	0	0	0
SHORT ARM-MTA SUBS SECONDARY	268,907,680	0	268,907,680	0	0	0
SHORT ARM-MTA RESIDUAL/NIM	33,643,021	0	33,643,021	0	0	0
FIXED RATE NON-ECONOMIC RESIDUALS	12,504	0	12,504	0	0	0
FIXED RATE SUBORDINATES	86,839,047	0	86,839,047	0	0	0
FIXED RATE SUBORDINATES	285,715,834	0	285,715,834	0	-26,834,579	26,834,579
FIXED RATE NEW ISSUE	387	0	387	0	0	0
FIXED RATE NEW ISSUE	152,945,382	0	152,945,382	0	-8,834,769	8,834,769
FIXED RATE NEW ISSUE	36,598,484	0	36,598,484	0	0	0
Fixed Rate Sec Subs	364,479,430	0	364,479,430	0	0	0
FHA / VA	24,178,165	-12	24,178,153	0	0	0
FHA / VA	1,007	-101	906	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
HYBRIDS SERVICING	809,065,036	-809,064,835	201	0	0	0
HYBRIDS SERVICING	3,403	0	3,403	0	0	0
SHORT ARM-MTA NEW ISSUE	4,109,289	0	4,109,289	0	0	0
SHORT ARM-MTA NEW ISSUE	100	0	100	0	0	0
SHORT ARM-MTA NEW ISSUE	116,558,352	0	116,558,352	0	0	0
FHA / VA	19,891,954	0	19,891,954	0	0	0
FHA / VA	284,937,353	-248,845,838	36,091,515	0	-104,926,633	15,448,364
FHA / VA	40,196,087	0	40,196,087	0	0	0
FHA / VA	0	0	0	0	-12	12
FIXED RATE SERVICING	657,669,181	-409,743,376	247,925,804	0	-201,533,274	82,736,520
FIXED RATE SERVICING	103	0	103	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	191,523,780	-103,209,918	88,313,861	0	0	0
Fixed Rate NI Resids/NIMs	139,352,915	0	139,352,915	0	0	0
SHORT ARM-MTA IO/PO SECONDARY	11,344	0	11,344	0	0	0
SHORT ARM-MTA NON ECONOMIC RESIDUALS	11	0	11	0	0	0
FHA / VA	646,896	0	646,896	0	0	0
FIXED RATE SERVICING	200	0	200	0	0	0
Fixed Rate NI Resids/NIMs	682,273	0	682,273	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	99,186	-614	98,571	0	0	0
HYBRID SUBORDINATES	4,163	0	4,163	0	0	0
HYBRIDS SECONDARY	47,716,966	0	47,716,966	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	487,355,626	-487,355,626	0	0	-184,392,300	184,392,300
HYBRIDS SECONDARY	1,647,355,389	-10,048,570	1,637,306,819	0	-2,417	0
HYBRID SECONDARY DERIVATIVES	9,754,396	0	9,754,396	0	0	0
HYBRID SECONDARY DERIVATIVES	401,345,386	-328,637,799	72,707,588	0	-211,019,962	211,019,962
HYBRID SECONDARY ONE-OFF	497,237	0	497,237	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	1,918,042,275	-1,918,042,275	0	0	-338,464,013	338,464,013
FIXED RATE 3RD PARTY WHOLE LOANS	17,690,346	0	17,690,346	0	-614	614
FIXED RATE 3RD PARTY WHOLE LOANS	18,476,922	0	18,476,922	0	0	0
HYBRID SUBORDINATES	45,828,582	0	45,828,582	0	0	0
HYBRID SUBORDINATES	354,659,350	0	354,659,349	0	-26,860,492	0
MTA 3RD PARTY WHOLE LOANS	414,242,502	0	414,242,502	0	0	0
MTA 3RD PARTY WHOLE LOANS	851,341,976	-179,424,839	671,917,137	0	0	0
Hybrid Residuals	128,634,756	-82,398,271	46,236,486	0	-363,942,488	363,942,488
FIXED RATE NON-ECONOMIC RESIDUALS	10,253	-500	9,753	0	-1	0
FIXED RATE 3RD PARTY WHOLE LOANS	193,410,682	0	193,410,682	0	0	0
HYBRID ALS WHOLE LOANS	344,861,380	-110,152,155	234,709,225	0	-1,983,950,852	1,983,950,852
Fixed Rate NI Sec IO/PO	1,512	0	1,512	0	0	0
MTA 3RD PARTY WHOLE LOANS	218,641	0	218,641	0	0	0
SHORT ARM ALS WHOLE LOANS	3,417,025	0	3,417,025	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	58,774,070	0	58,774,070	0	0	0
FIXED RATE 3RD PARTY WHOLE LOANS	2,892,142	0	2,892,142	0	0	0
FIXED RATE ALS WHOLE LOANS	18,347,630	0	18,347,630	0	0	0
HYBRID ARMS	13,914,174	0	13,914,174	0	0	0
FHA / VA	144,194,292	0	144,194,292	0	0	0
FIXED RATE ALS WHOLE LOANS	970,392,383	0	970,392,383	0	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
HOME EXPRESS	1,416,651	0	1,416,651	0	0	0
FIXED RATE ALS WHOLE LOANS	865,476,526	0	865,476,526	0	0	0
FIXED RATE ALS WHOLE LOANS	88,008,562	0	88,008,562	0	0	0
HYBRID 3RD PARTY WHOLE LOANS	293,976,630	0	293,976,630	0	0	0
FIXED RATE ALS WHOLE LOANS	2,540,863	0	2,540,863	0	0	0
HYBRID ALS WHOLE LOANS	8,360,460	0	8,360,460	0	0	0
HYBRID ALS WHOLE LOANS	2,220,225,006	0	2,220,225,006	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	199,755	0	199,755	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	51	0	51	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	94,200	0	94,200	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	1,500,000	0	1,500,000	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	10,081,981	0	10,081,981	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	119,199,582	0	119,199,582	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	413,890	0	413,890	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	4,600,336	0	4,600,336	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	26,795,993	0	26,795,993	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	683,702,078	0	683,702,078	0	0	0
PRINCIPLE FINANCE RESIDENTIAL	0	0	0	0	0	0
HISTORICAL PFG	8,768,838	0	8,768,838	0	0	0
HISTORICAL PFG	1	0	1	0	0	0
HISTORICAL PFG	0	0	0	0	0	0
HISTORICAL PFG	21	0	21	0	0	0
HIGH YIELD/STRUCTURED FINANCE JV	5,483,906	0	5,483,906	0	0	0
STRUCTURED LENDING	600,550,521	0	600,550,521	0	0	0
HISTORICAL PFG	690,785	0	690,785	0	0	0
STRUCTURED LENDING	128,378,458	0	128,378,458	0	0	0
HISTORICAL PFG	1	0	1	0	0	0
STRUCTURED LENDING	50,401,672	0	50,401,672	0	0	0
STRUCTURED LENDING	17,136,708	0	17,136,708	0	0	0
CREDIT/PFG JVS	3,745,734	0	3,745,734	0	0	0
CREDIT/PFG JVS	2	0	2	0	0	0
CDO - SYNTHETIC	2,044,006,191	0	2,044,006,191	104,109,790	0	0
CDO - SYNTHETIC	-839,281	0	-839,281	0	0	0
CDO ASIA	0	0	0	0	0	0
CDO ASIA	24,070,382	0	24,070,382	8,460,000	-28,677	2,709
CDO ASIA	66,759	0	66,759	0	0	0
High Grade Credit	28,067,919	0	28,067,919	0	-460,195	0
High Grade Credit	6,359,387	0	6,359,387	0	0	0
FID CORP ASIA	984,251	0	984,251	0	0	0
FID CORP ASIA	0	0	0	0	0	0
FID CORP ASIA	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
EMG LOCALS/FX JV-ASIA	0	0	0	0	-17,843,040	0
UNASSIGNED	60,120,510	0	60,120,510	0	0	0
UNASSIGNED	422,359,365	0	422,359,365	0	0	0
UNASSIGNED	0	0	0	0	0	0
FID DERIVATIVES ASIA	167,072,499	0	167,072,499	0	0	0
ASIA CORE DERIVATIVES	0	0	0	0	-55,124,325	0
FID DERIVATIVES ASIA	0	0	0	0	0	0
UNASSIGNED	166,990,668	-2,548,020	164,442,648	101,636,610	-270,542,246	119,206,222
U.S. GOVERNMENTS (TOKYO)	283,744	-283,743	0	0	0	0
U.S. GOVERNMENTS (TOKYO)	148,700,717	-2,594,534	146,106,183	112,916,132	-128,350,766	70,092,053
U.S. GOVERNMENTS (TOKYO)	1,103,169,375	-708,457,133	394,712,242	0	-1,282,851,825	453,995,299
UST ASIA	64,116,331	-55,982,432	8,133,899	0	-119,133,957	13,782,475
ASIA GOVERNMENT YEN	1,472,687,408	-317,070,265	1,155,617,143	0	-1,418,737,380	257,142,375
ASIA GOVERNMENT YEN	437,918,332	-16,331,573	421,586,759	228,222,208	-366,855,524	17,271,107
ASIA GOVERNMENT YEN	3,478,111,675	-594,509,617	2,883,602,058	123,229,587	-3,621,032,334	383,503,184
ASIA GOVERNMENT YEN	1,453,414,180	-18,083,230	1,435,330,950	219,089,468	-519,492,131	22,468,021
ASIA GOVERNMENT YEN	2,740,547,932	-563,023,007	2,177,524,925	0	-3,883,664,098	418,512,197
ASIA GOVERNMENT YEN	105,038,128	-105,038,128	0	0	0	0
ASIA GOVERNMENT YEN	169,156,487	0	169,156,487	0	-168,032,656	118,733,434
ASIA GOVERNMENT YEN	155,762,810	-35,288,133	120,474,677	0	-232,335,981	30,886,912
ASIA GOVERNMENT YEN	366,428,239	-156,954,641	209,473,598	0	-291,256,368	16,566,773
ASIA GOVERNMENT YEN	0	0	0	0	0	0
ASIA GOVERNMENT YEN	0	0	0	0	0	0
JGBGOV	-455,178,563	0	-455,178,563	0	0	0
UNASSIGNED	0	0	0	0	0	0
EXOTICS	58,017,571	0	58,017,571	0	0	0
FID DERIVATIVES ASIA	0	0	0	0	17,843,040	0
FID DERIVATIVES ASIA	266,239	0	266,239	98,596	0	0
ASIA CORE DERIVATIVES	275,832,976	-51,120,054	224,712,922	0	0	0
UNASSIGNED	170,978,898	-1,922,364	169,056,534	0	0	0
DERIVATIVES ASIA	10,708,652	0	10,708,652	9,898,084	0	0
FID DERIVATIVES ASIA	248,585,727	-189,199,209	59,386,518	0	-8,697,865	0
DERIVATIVES ASIA	8,648,390	0	8,648,390	0	0	0
ASIA CORE DERIVATIVES	0	0	0	0	0	0
FID DERIVATIVES ASIA	64,612,058	-995,200	63,616,858	0	0	0
ASIA CORE DERIVATIVES	331,018,817	-143,161,361	187,857,456	0	-97,881,246	0
FID DERIVATIVES ASIA	194,093,708	-194,093,708	0	0	-51,746,062	51,746,062
FID DERIVATIVES ASIA	81,205,824	-81,205,824	0	0	-61,454,857	22,780,544
FID DERIVATIVES ASIA	16,075,910	-16,075,910	0	0	-15,873,466	205,622
FID DERIVATIVES ASIA	4,028	-4,028	0	0	0	0
ASIA CORE DERIVATIVES	21,699,566	-21,685,324	14,241	0	-38,082,433	36,747,374
FID DERIVATIVES ASIA	40,389	-3,277	37,111	0	0	0
DERIVATIVES ASIA	773,293,434	0	773,293,434	0	0	0
SCT INDIA 1	37,457,792	0	37,457,792	0	0	0
UNASSIGNED	61,288,243	0	61,288,243	0	-25,197,958	0
SCT CB ASW Equity JV	151,757,704	0	151,757,704	0	-12,668,648	4,874,154

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
SCTCMDS	25,282,767	-25,282,767	0	0	-11,823,260	3,186,091
SCT OPTIONS	43,586,169	-14,542,335	29,043,834	21,884,886	-4,594,945	4,594,945
SCT - THAI	29,431,118	-4,976,611	24,454,507	0	-13,334,170	5,718,154
SCT - AUSTRALIA	28,521,948	0	28,521,948	0	-2,221,204	2,221,204
SCT OPTIONS	45	0	45	0	0	0
SCT - KOREA	6,179,472	0	6,179,472	0	0	0
INTL CREDIT	2,613,275	0	2,613,275	0	0	0
STF CHINA	8	0	8	0	0	0
SCT - TAIWAN	4,968,907	0	4,968,907	0	0	0
SCT - CHINA	224,528,043	-60,272,805	164,255,238	104,241,950	-33,973,665	19,095,688
SCT - KOREA	78,292,234	-15,196,625	63,095,609	19,071,258	-15,302,113	815,584
SCT - MALAY	3,990,234	-3,640,206	350,028	0	0	0
SCT - INDO	52,018,019	-6,368,321	45,649,698	929,599	-93,863,557	66,963,089
SCT CONVERTIBLE SWAPS	16,243,480	-5,064,789	11,178,690	0	-10,150,000	10,150,000
SCT INDIA 1	4,260,701	0	4,260,701	0	0	0
SCT - CHINA	5,047,786	0	5,047,786	0	0	0
FRN ASIA	1,326,902	-1,326,902	0	0	-1,924,997	1,333,253
SCT- EXOTIC	501,760	0	501,760	0	0	0
JVIBDEQ	28,298,134	0	28,298,134	0	0	0
SCT - PHIL	63,076,547	-20,129,939	42,946,608	0	-13,636,269	2,145,490
INTL CREDIT	2,498,726	-1,012,958	1,485,768	259,440	-311,688	311,688
STF CHINA	369,573	0	369,573	347,399	0	0
SCT - INDO	486,302	0	486,302	0	0	0
SCT SEASIA	11,065,738	0	11,065,738	0	0	0
SCT - OTHER	0	0	0	0	0	0
SCT - OTHER	-2,649,576	0	-2,649,576	0	0	0
SCT - OTHER	23,962,987	0	23,962,987	0	0	0
SCT HORIZON2	20,000,000	0	20,000,000	0	0	0
SCT - JAPAN	1,929,387	0	1,929,387	0	0	0
SCT_FLOW	30,958,919	0	30,958,919	0	0	0
SCT JAPAN 2	149,966,392	0	149,966,392	0	0	0
SCT JAPAN 2	228,798,865	-27,532,599	201,266,266	101,671,093	-61,837,911	47,580,235
SCT-SYNDICATE	51,252,075	0	51,252,075	47,183,300	0	0
SCT_FLOW	53,379,959	0	53,379,959	31,543,678	-16,654,113	16,522,718
SCT - JAPAN	77,108,865	-9,408,735	67,700,130	15,608,692	-23,058,242	19,702,070
STF JAPAN	49,999	0	49,999	0	0	0
SCT - JAPAN	8,934,409	0	8,934,409	0	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	4,824,709	0	4,824,709	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST INDIA	-37,457,792	0	-37,457,792	0	0	0
DIST OTHER	0	0	0	0	0	0
KOREA	159,757,187	0	159,757,187	0	0	0
DIST INDONESIA	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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 PHILIPPINES	27,067,643	0	27,067,643	0	0	0
DIST KOREA	37,996,860	0	37,996,860	0	0	0
DIST KOREA	417,575	0	417,575	0	0	0
DIST KOREA	7,516,557	0	7,516,557	0	0	0
DIST KOREA	2,787,665	0	2,787,665	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST KOREA	0	0	0	0	0	0
DIST INDIA	48,379,050	0	48,379,050	0	0	0
DIST INDONESIA	219	0	219	0	0	0
DIST CHINA	144,000	0	144,000	0	0	0
INDIA	661,680	0	661,680	0	0	0
DIST CHINA	79,176,927	0	79,176,927	0	0	0
DIST AUSTRALIA	23,420,429	0	23,420,429	0	0	0
DIST INDIA	186,305,894	0	186,305,894	0	0	0
INDIA	76,369,401	0	76,369,401	0	0	0
INDIA	32,975,231	0	32,975,231	0	0	0
DIST INDONESIA	152,489,527	0	152,489,527	0	0	0
HY_PI_INDIA	21,541,327	-4,944,000	16,597,327	0	0	0
DIST INDONESIA	12,672,850	0	12,672,850	0	0	0
INDIA	301,605,751	0	301,605,751	0	0	0
DIST SINGAPORE	864,460	0	864,460	0	0	0
HY_PI_OTHER	3,891,875	0	3,891,875	0	0	0
DIST HONGKONG	6,075,052	0	6,075,052	0	0	0
DIST INDONESIA	24,471,932	0	24,471,932	0	0	0
DIST KOREA	4,821,949	0	4,821,949	0	0	0
DIST THAILAND	1,993,029	0	1,993,029	0	0	0
DIST INDONESIA	49,476	0	49,476	0	0	0
DIST CHINA	33,600,006	0	33,600,006	0	0	0
DIST CHINA	2,188	0	2,188	0	0	0
DIST HONGKONG	775,497	0	775,497	0	0	0
DIST INDONESIA	10	0	10	0	0	0
DIST INDONESIA	2,248,639	0	2,248,639	0	0	0
DIST INDONESIA	914,505	0	914,505	0	0	0
DIST INDONESIA	21	0	21	0	0	0
DIST INDIA	261,788,938	0	261,788,938	0	0	0
INDIA	7,799,302	0	7,799,302	0	0	0
DIST KOREA	70	0	70	0	0	0
DIST KOREA	2,296,920	0	2,296,920	0	0	0
DIST OTHER	3,168	0	3,168	0	0	0
DIST OTHER	5	0	5	0	0	0
DIST PHILIPPINES	4	0	4	0	0	0
DIST PHILIPPINES	1,533,811	0	1,533,811	0	0	0
DIST SINGAPORE	17,537,026	0	17,537,026	0	0	0
DIST THAILAND	15,553	0	15,553	0	0	0
DIST TAIWAN	55,583	0	55,583	0	0	0
HY Flowbook HK	123,803,334	-21,489,814	102,313,520	24,150,011	-47,220,930	7,497,119

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
HY FLOW BOOK	57,967,476	-4,420,605	53,546,872	4,163,226	-19,941,328	1,178,645
HY FLOW BOOK	134,257	0	134,257	0	0	0
DIST JAPAN	17,185,063	0	17,185,063	0	0	0
DIST JAPAN	145,825	0	145,825	0	0	0
DIST JAPAN	274,722,506	0	274,722,506	0	0	0
DIST JAPAN	1,111,032	0	1,111,032	0	0	0
DIST JAPAN	47,181	0	47,181	0	0	0
DIST JAPAN	127,850,219	0	127,850,219	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	8,772,466	-157,158	8,615,307	0	0	0
DIST JAPAN	25,733,772	0	25,733,772	0	0	0
DIST JAPAN	3	0	3	0	0	0
	15	0	15	0	0	0
HY SYNDICATE	6,513,001	0	6,513,001	0	0	0
HY SYNDICATE	170,563,894	0	170,563,894	0	0	0
HY SYNDICATE	39,643,400	0	39,643,400	0	0	0
UNASSIGNED	9,391,136	0	9,391,136	0	0	0
PTG- JAPAN	0	0	0	0	0	0
UNASSIGNED	3,828,794,975	0	3,828,794,975	0	0	0
UNASSIGNED	55,459	0	55,459	0	0	0
UNASSIGNED	40,851,605	0	40,851,605	0	0	0
UNASSIGNED	952,599,714	0	952,599,714	0	-25,487,035	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
PTG-EQ INVT	0	0	0	0	0	0
PTG-INDONESIA	0	0	0	0	0	0
JAPAN-RE	0	0	0	0	0	0
JAPAN-RE	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN-RE	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	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
PTG-THAILAND	0	0	0	0	0	0
PTG-THAILAND	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	32,507,554	0	32,507,554	0	0	0
UNASSIGNED	321,469,964	0	321,469,964	0	-86,738	0
UNASSIGNED	149,015,986	0	149,015,986	0	0	0
UNASSIGNED	357,988,839	0	357,988,839	0	-27,755	0
UNASSIGNED	18,578,668	0	18,578,668	0	0	0
PTG-THAILAND	0	0	0	0	0	0
PTG-THAILAND	315,909,665	0	315,909,665	0	0	0
UNASSIGNED	65,132,198	0	65,132,198	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	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	1,777,413	0	1,777,413	0	0	0
UNASSIGNED	3,000,232,892	0	3,000,232,892	0	0	0
UNASSIGNED	437,384	0	437,384	0	0	0
UNASSIGNED	360,354,822	0	360,354,822	0	0	0
UNASSIGNED	230,747,655	0	230,747,655	0	0	0
UNASSIGNED	157,580,933	0	157,580,933	0	0	0
UNASSIGNED	164,741,782	0	164,741,782	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
MORTGAGE TRADING	5,424,917	0	5,424,917	0	0	0
MORTGAGE TRADING	0	0	0	0	0	0
UNASSIGNED	219,324,728	0	219,324,728	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
STRUCTURED FINANCE ASIA	44,286,013	0	44,286,013	0	0	0
TRANSPORTATION	128,400,869	0	128,400,869	0	0	0
UNASSIGNED	0	0	0	0	0	0
GC IG BESPOKE	49,686,194	0	49,686,194	46,705,023	0	0
GC IG BESPOKE	-842,527,463	0	-842,527,463	-88,242,806	0	0
GC IG BESPOKE	4,832,340	-4,832,340	0	0	-16,449,004	320
N.I. CREDIT-PROP_POS	22,737,548	0	22,737,548	0	0	0
GC IG BESPOKE	29	0	29	0	0	0
GC IG BESPOKE	603,789	0	603,789	0	0	0
GC IG RELV LON	45,622,174	0	45,622,174	31,668,431	0	0
GC IG BESPOKE	231,747,219	-738,291	231,008,928	129,073,170	0	0
GC IG BESPOKE	16,543,158	0	16,543,158	15,550,568	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
GC IG BESPOKE	474,500	0	474,500	0	0	0
GC IG BESPOKE	315,750,294	0	315,750,294	0	0	0
GC IG BESPOKE	2,295,738	0	2,295,738	0	0	0
GLBCOR DERIV B/S	13,421,028	0	13,421,028	0	0	0
GLBCOR DERIV B/S	889,436,429	0	889,436,429	0	0	0
FIN46 DERIV B/S	894,513,863	0	894,513,863	0	0	0
Credit Synthetic Hybrids	89,915,204	0	89,915,204	36,914,287	0	0
PRIMARY MANAGED CDO	170,576,457	0	170,576,457	77,156,126	0	0
PRIMARY MANAGED CDO	581,932,441	0	581,932,441	0	0	0
PRIMARY MANAGED CDO	36,658,023	0	36,658,023	0	0	0
PRIMARY MANAGED CDO	139,882,842	0	139,882,842	0	-31	0
PRIMARY MANAGED CDO	82,305,990	0	82,305,990	0	0	0
CDO EUROPE SECONDARY	52,230,211	0	52,230,211	13,605,657	0	0
Credit Hybrids CPPI	2,986,411	0	2,986,411	1,303,892	0	0
CREDIT HYBRIDS	55,190,918	0	55,190,918	0	0	0
CREDIT HYBRIDS	650,335	0	650,335	0	0	0
ILLIQUIDS	20,539,372	0	20,539,372	0	0	0
STRUCTURED DESK	11,778,734	0	11,778,734	0	0	0
STRUCTURED DESK	6,805,522	-6,805,522	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
STRUCTURED DESK	85,426,235	0	85,426,235	1,225,760	0	0
STRUCTURED DESK	3,830,000	0	3,830,000	0	0	0
STRUCTURED DESK	9,443	0	9,443	0	0	0
HG FIRM RELATIONSHIP LOANS	26,560,551	0	26,560,551	0	0	0
HG FIRM RELATIONSHIP LOANS	49,365,193	0	49,365,193	0	0	0
HG FIRM RELATIONSHIP LOANS	177,231,950	0	177,231,950	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	8,977,719	0	8,977,719	0	0	0
UNASSIGNED	8,487,124	0	8,487,124	0	0	0
HY FIRM REL LOANS	11,884,160	0	11,884,160	0	0	0
HY FIRM REL LOANS EUROPE	30,519,522	0	30,519,522	0	0	0
HY LOAN HOLDS	0	0	0	0	0	0
HY FIRM REL LOANS EUROPE	3,342,560	0	3,342,560	0	0	0
UNASSIGNED	0	0	0	0	0	0
NON BUSINESS LINE PROP	4,487,889	0	4,487,889	0	0	0
ROMANIA	85,408,742	0	85,408,742	0	0	0
SOUTH AFRICA	856,439	0	856,439	0	-15,981,235	0
CZECH	342	0	342	0	-2,188,514	0
HUNGARY	8,781,774	0	8,781,774	0	-7,823,036	0
TURKEY PROP BOND	236,571,372	0	236,571,372	0	0	0
ROMANIA	7,170,703	0	7,170,703	0	0	0
TURKEY	26,766,469	0	26,766,469	0	0	0
MTN	135,345,064	0	135,345,064	40,149,383	0	0
POLAND	8,201,028	-263,379	7,937,649	4,833,621	-5,227,544	0
DOLLARS	55,961	0	55,961	0	0	0
DOLLARS	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
EMGLM DERIV B/S	13,621,998	0	13,621,998	0	0	0
EMG JV	0	0	0	0	0	0
DEPARTED	0	0	0	0	-6,590	6,590
FX STRUCTURED	2,473,469	0	2,473,469	0	0	0
FUNDS JV TRADING	250,522	0	250,522	0	0	0
FUNDS JV TRADING	303,460,339	0	303,460,339	0	-229,123,331	92,058,251
FUNDS JV TRADING	1,126,297,083	0	1,126,297,083	440,855	-10	0
FUNDS JV TRADING	153,831,170	-35	153,831,135	13,558	-6,437,801	60,073
FUNDS JV TRADING	7,472,325	0	7,472,325	0	-541	541
FUNDS JV TRADING	0	0	0	0	-54,114,585	0
FUNDS JV TRADING	1,852,886	-1,852,886	0	0	0	0
FUNDS JV SPV	8,391,698	0	8,391,698	0	0	0
FUNDS JV SPV	584,669	0	584,669	0	0	0
FUNDS JV SPV	2,722,422	-55,216	2,667,206	0	0	0
FUNDS JV SPV	-4,903,740	-6,174,145	-11,077,886	0	0	0
FUNDS JV SPV	40,867,354	0	40,867,354	0	0	0
FUNDS JV SPV	10,508,468	0	10,508,468	0	0	0
FUNDS JV SPV	28,520,799	0	28,520,799	0	0	0
UNASSIGNED	7,080,039	0	7,080,039	0	0	0
UNASSIGNED	14,809,917	-371,900	14,438,017	0	0	0
UNASSIGNED	489,269,571	0	489,269,571	0	0	0
UNASSIGNED	29,644,790	0	29,644,790	0	0	0
UNASSIGNED	3,618,293	0	3,618,293	0	0	0
UNASSIGNED	9,300,071	0	9,300,071	0	0	0
UNASSIGNED	6,868,438	0	6,868,438	0	0	0
UNASSIGNED	11,895,446	0	11,895,446	0	0	0
UNASSIGNED	14,816,347	0	14,816,347	0	0	0
UNASSIGNED	14,897,671	0	14,897,671	0	0	0
FUNDS JV SPV	18,107,003	0	18,107,003	0	0	0
UNASSIGNED	19,109,566	0	19,109,566	0	0	0
UNASSIGNED	17,882,503	0	17,882,503	0	0	0
FUNDS JV SPV	6,547,156	0	6,547,156	0	0	0
GOVERNMENTS EUROPE	372,405,502	-83,846,498	288,559,004	173,529,234	-276,177,879	79,264,954
GOVERNMENTS EUROPE	713,941,090	-80,621,986	633,319,104	500,442,259	-69,626,114	5,197,756
GOVERNMENTS	361,322,824	0	361,322,824	286,885,897	-365,591,443	159,697,324
U.S. GOVERNMENTS (LONDON)	35,679	-35,679	0	0	0	0
U.S. GOVERNMENTS (LONDON)	289,508,056	-197,299,177	92,208,879	0	-229,403,217	78,856,086
GOVERNMENTS EUROPE	166,996,027	-111,452,617	55,543,410	0	-111,594,955	66,024,104
GOVERNMENTS EUROPE	419,129,228	-214,973,736	204,155,492	0	-403,412,387	157,512,573
GOVERNMENTS EUROPE	408,105,651	-328,044,549	80,061,102	0	-386,242,197	102,546,959
UNASSIGNED	0	0	0	0	0	0
GOVENMENTS	1,885	0	1,885	0	-1,666	0
GOVERNMENTS	943,627,960	-204,475,800	739,152,159	483,164,166	-609,235,986	157,114,748
GOVERNMENTS	830,033,979	-112,906,382	717,127,596	282,735,249	-862,483,825	350,772,552
GOVERNMENTS	448,893,279	-12,667,871	436,225,408	83,148,514	-436,824,876	118,969,654
GOVENMENTS	1,294,023,271	-161,558,745	1,132,464,526	329,095,472	-636,562,440	187,135,073

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	17,598	-1,132	16,466	0	0	0
GOVERNMENTS	0	0	0	0	-30,193,388	17,786,958
GOVERNMENTS	5,175,788	0	5,175,788	3,025,232	0	0
GOVERNMENTS	763,208,376	-21,064,824	742,143,552	474,933,192	-582,964,965	6,978,981
GOVERNMENTS	1,536,616,594	-103,027,977	1,433,588,617	948,616,957	-1,459,314,316	446,432,926
GOVERNMENTS	536,001,407	-81,014,150	454,987,258	125,574,941	-382,917,929	24,622,401
GOVERNMENTS	0	0	0	0	-256,296	0
GOVERNMENTS	297,668,825	-10,373,248	287,295,578	84,778,073	-240,558,993	40,305,017
GOVERNMENTS	193,967,102	-95,864,940	98,102,162	38,046,033	-192,787,775	97,130,948
GOVERNMENTS	508,911,704	0	508,911,704	364,418,903	-10,997,689	0
GOVERNMENTS	623,046,852	-79,888,607	543,158,245	387,939,687	-773,130,789	151,381,689
GOVERNMENTS	273	0	273	0	-261	0
GOVERNMENTS	100,373,578	-87,069,071	13,304,507	11,294,155	-102,908,408	34,406,786
GOVERNMENTS	1,034	-41	992	0	-827	66
GOVERNMENTS	1,159,755,606	-400,976,437	758,779,168	636,148,410	-1,361,963,121	238,712,495
GOVERNMENTS	1,385	0	1,385	0	-1,292	17
GOVERNMENTS	785,289,085	-61,910,406	723,378,679	559,983,077	-810,704,594	7,776,179
GOVERNMENTS	2,252,771,774	-719,456,864	1,533,314,910	1,229,965,168	-1,106,606,727	392,486,288
UNASSIGNED	59,352,879	0	59,352,879	0	0	0
923	106,412,693	0	106,412,693	0	0	0
926	0	0	0	0	-17,389,410	17,389,410
926	17,996,602	-1,171,492	16,825,110	0	-17,997,687	17,777,194
920	0	0	0	0	-150,464,115	50,682,690
EMER RATES MARKETS	51,530,401	0	51,530,401	0	0	0
FUND DERIVATIVES	31,910,122	0	31,910,122	0	0	0
FUND DERIVATIVES	7,686,148	0	7,686,148	0	-55,216	55,216
FUND DERIVATIVES	725,313	0	725,313	0	0	0
FUND DERIVATIVES	50,686,223	-50,686,223	0	0	0	0
FUNDS OLD SPV	3,586,894	0	3,586,894	0	0	0
FUNDS OLD SPV	3,160,993	0	3,160,993	0	0	0
FUNDS OLD SPV	1,081,903	0	1,081,903	0	0	0
FUND DERIVATIVES	9,604,025	0	9,604,025	1,190,911	-27	27
FUNDS OLD SPV	1,628,309	0	1,628,309	0	0	0
FUNDS OLD SPV	479,737	0	479,737	0	-8	0
FUNDS OLD SPV	50,033,000	0	50,033,000	0	0	0
UNASSIGNED	0	0	0	0	0	0
INDEX 2	291,366,731	-152,389,903	138,976,828	65,509,965	0	0
EUR SECONDARY	419,504,046	0	419,504,046	5,522,014	0	0
LONDON 120	22,787,720	-9,055,057	13,732,663	0	-50,650,478	26,709,864
EUR PRIMARY	9,519,589	-9,519,589	0	0	0	0
LONDON 146	547,376,382	-71,166,505	476,209,877	262,426,300	-664,712,496	196,615,216
LONDON EUR 066	495,045,961	-68,164,672	426,881,289	210,207,848	-548,398,346	223,326,639
INFL SECONDARY	87,388	-66,401	20,987	17,850	0	0
LONDON 144	616,680,486	-212,223,487	404,456,999	264,645,934	-599,363,548	147,585,952
LONDON EUR 066	5,774,780,670	-357,865,554	5,416,915,116	4,372,144,339	-5,641,517,547	692,309,094
LONDON USD 066	2,051,071,024	-509,326,970	1,541,744,054	1,234,391,808	-9,729,300	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
LONDON 060	100,865,638	0	100,865,638	0	-30,640,940	46,835
LONDON 876	78,290,959	-252,682	78,038,277	48,120,472	0	0
LONDON 110	27,436,956	-15,940,070	11,496,885	0	-28,080,644	28,080,644
LONDON 519	44,784	-393	44,390	12,078	0	0
LONDON 060	409,759,918	-107,855,868	301,904,050	93,102,904	-374,758,751	218,477,317
LONDON 160	695,970,412	-445,351,011	250,619,401	0	-570,270,733	142,222,380
LONDON 220	110,103,246	-95,176,438	14,926,808	0	-189,927,279	98,095,992
LONDON 160	309,093,929	-511,309	308,582,620	197,374,734	-212,044,087	15,213,377
UNASSIGNED	16,142,770	0	16,142,770	13,558,203	0	0
HIGH YIELD CVA	14,361,196	0	14,361,196	0	0	0
	2,426,377,808	0	2,426,377,808	0	0	0
Strategic Exotic	615,599,749	0	615,599,749	0	0	0
040	0	0	0	0	-246,825,950	246,825,950
026	111,543,282	0	111,543,282	103,546,752	0	0
040	266,805,064	-106,844,185	159,960,879	17,005,439	-180,207,952	169,084,166
050	232,471,278	-93,651,963	138,819,315	0	-161,164,297	36,511,210
020	150,345,416	-150,345,416	0	0	0	0
010	419,262,392	-359,524,016	59,738,376	31,728,357	-944,093,093	738,826,983
010	1,721,661,278	-873,529,022	848,132,256	323,682,593	-1,044,624,093	392,835,064
075	161,048,455	-147,609,479	13,438,977	11,265,060	-238,285,972	218,729,813
UNASSIGNED	0	0	0	0	-620,911,385	185,966,790
USD EXOTICS	2,031,245	0	2,031,245	1,904,087	0	0
CREDIT VOLATILITY	64,506,624	0	64,506,624	0	0	0
CREDIT VOLATILITY	4,132,367	0	4,132,367	0	0	0
CREDIT VOLATILITY	242,317	-242,317	0	0	0	0
CREDIT VOLATILITY	504,827	-504,827	0	0	0	0
CONTROL BOOKS	0	0	0	0	0	0
EUROPEAN AUTOS	735,783	0	735,783	0	-549,308	23,430
TELECOMS-HIGH BETA	124,997,650	-21,291,609	103,706,041	86,224,761	-102,098,991	39,969,007
SENIOR FINANCIALS	94,243,628	0	94,243,628	70,340,077	-95,250,820	48,261,004
BANKS	26,501,166	-129,901	26,371,265	24,788,551	-26,990,356	21,360,245
TOBACCO	39,208,716	-24,282,894	14,925,822	13,536,099	-39,220,282	38,618,773
EUR XOVER	5,791,036	0	5,791,036	0	0	0
INSURANCE SCT	61,576,219	-5,371,946	56,204,273	27,490,346	-70,960,279	15,680,264
CONTROL BOOKS	4,495	0	4,495	0	0	0
	24,574,121	0	24,574,121	0	0	0
FIN STRATEGY	1,476,132	0	1,476,132	0	0	0
PREFERREDS	2,774,530	0	2,774,530	2,448,304	-211,592	108,212
GBP FINANCIALS	161,553,081	-14,614,085	146,938,996	3,241,906	-11,448,793	185,083
GBP AAA	72,024,032	-29,882,688	42,141,344	17,955,928	-58,607,924	26,185,651
GBP ABS	150,938,728	-88,821,109	62,117,619	45,234,429	-163,690,332	13,074,831
GBP TMT	48,756,083	-9,219,746	39,536,336	29,801,116	-51,510,944	15,115,626
GBP AUTO	14,320,091	-1,522,600	12,797,491	11,510,913	-15,092,028	5,903,003
GBP PROPERTY	99,480,278	-33,319,550	66,160,728	51,238,576	-78,745,185	30,225,619
CAPITAL ARBITRAGE SCT	70,168	0	70,168	0	0	0
GBP UTILITY	6,469,838	-1,377,641	5,092,197	3,455,389	-15,171,634	7,710,292

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
GBP MANGO	1,028,912	-1,028,912	0	0	-2,526,811	810,254
FINANCIAL	109,009,283	-5,978,843	103,030,441	48,418,124	-122,887,757	39,736,685
ASSET SWAP TRADING	24,577,745	-23,607,425	970,320	0	0	0
GBP MANGO	122,977,664	-14,527,768	108,449,897	85,944,178	-133,219,275	50,260,990
CHEMICALS	16,600,729	0	16,600,729	0	-15,571,243	0
INDUSTRIALOTH	38,506,933	-1,842,284	36,664,649	30,152,273	-26,846,164	18,957,653
CORP HYBRIDS	42,422,320	-13,917,585	28,504,735	21,887,365	-47,601,821	14,239,371
MEDIA - JD	10,492,718	-1,626,312	8,866,406	8,334,412	-9,453,674	8,273,635
DeightonMayesJV	51,675,419	-10,690,405	40,985,014	20,000,660	-70,947,072	13,473,053
UTILITIES	7,646,763	-1,128,968	6,517,795	6,126,771	-4,863,471	650
CONTROL BOOKS	148,702	-13,431	135,271	0	0	0
DISTRESSED	638,346	0	638,346	0	0	0
SYNDICATE	5,309,413	-5,309,413	0	0	-6,087,011	0
SYNDICATE	29,771	-29,749	23	21	-144,304	144,304
SYNDICATE	70,978,906	0	70,978,906	66,060,575	0	0
SYNDICATE	4,307,488	-3,177	4,304,311	0	-4,191,333	87,319
MONEY MARKETS	0	0	0	0	0	0
MONEY MARKETS	206,561,646	0	206,561,646	97,000,088	0	0
MONEY MARKETS	101,522,351	0	101,522,351	94,970,800	0	0
MTN SECONDARY	48,779,931	0	48,779,931	45,280,731	0	0
MONEY MARKETS	19	0	19	0	0	0
MONEY MARKETS	94,067,039	0	94,067,039	555,382	0	0
HY BOND CONTROL	0	0	0	0	0	0
ITL SPEC SIT	10,320,336	0	10,320,336	0	-691	691
NYCDSJV	0	0	0	0	-7,541,149	5,112,500
DE_HYBONDS	103,528,203	-5,271,184	98,257,019	0	-113,907,247	4,740,475
ZER_HYBONDS	126,581,309	-2,855,073	123,726,237	106,725	-64,626,967	4,625,664
NYCDSJV	1,302,980	0	1,302,980	0	0	0
ALLOWAY/ZER JV	45,776,368	-2,693,993	43,082,375	0	0	0
DZ_HYBONDS	75,448,358	-684,289	74,764,068	0	-5,580,783	4,276,498
HYXOVER	12,740,958	-2,910,599	9,830,359	0	0	0
DZ_HYBONDS	511,691	0	511,691	0	0	0
MSINDUSTRIAL	27,898,194	-4,079,124	23,819,071	0	0	0
ACINDUSTRIAL	8,094,328	0	8,094,328	0	0	0
HY DIST	35,879,459	-2,734,023	33,145,436	0	-4,523,192	52,456
HY ZER DIST	6,053,420	0	6,053,420	0	0	0
HIGH YIELD-DISTRESSED	4,068,673	0	4,068,673	0	-989	989
HY DIST	2	0	2	0	0	0
HY DIST JV LOANS	5,446,110	-3,197,625	2,248,485	0	0	0
PAR LOAN TRADING	354,336	0	354,336	0	0	0
HY DIST JV LOANS	36,102,138	-989	36,101,149	0	-23,016	3,903
HY DIST JV LOANS	7,767,087	0	7,767,087	0	0	0
GM HY Euro Mgmt	162,488,176	0	162,488,176	0	0	0
HY LOANS EUROPE	921,830,314	0	921,830,314	0	-149	0
HIGH YIELD LOANS	21,019,005	0	21,019,005	0	0	0
HIGH YIELD LOANS	31,982,495	0	31,982,495	0	-22	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
HY LOANS EUROPE	575,874,081	0	575,874,081	0	0	0
BELGIUM	2,863,908	0	2,863,908	0	0	0
PORTUGAL	3,412,269	0	3,412,269	0	0	0
PAR LOAN	11,803,724	0	11,803,724	0	0	0
PAR LOAN TRADING	1,396,844	0	1,396,844	0	0	0
PAR LOAN	12,111,291	0	12,111,291	0	0	0
PAR LOAN	484,345,475	-3,903	484,341,571	0	-12,377	0
PAR LOAN TRADING	66,742,929	0	66,742,929	0	0	0
UNASSIGNED	61,288,243	0	61,288,243	0	-25,197,958	0
RELATIVE VALUE	37,877,785	0	37,877,785	19,540,609	-49,603,113	0
EASTERN EUROPE	12,420,846	0	12,420,846	4,052,746	-11,674,802	0
Middle East & Africa	19,059,727	0	19,059,727	11,981,078	-464,615	0
RUSSIA	739,143,704	-835,459	738,308,245	254,360,060	-268,577,642	46,872,226
TURKEY	25,372,997	-36,948	25,336,050	2,688,150	-5,778,166	0
TRADING MMM	41,155	0	41,155	0	0	0
RUSSIA	73,056,615	0	73,056,615	0	-13,595,385	0
SMALL BASKETS	166,687,902	-466,210	166,221,692	25,737,841	-3,241,823	0
TURKEY	32,924,938	0	32,924,938	0	0	0
POLAND	24,855,238	0	24,855,238	0	0	0
TURKEY	37,692,458	0	37,692,458	0	-917,289	0
ZER EMG HY BONDS	16,523,582	0	16,523,582	0	-7,739,296	2,054,128
HIGH YIELD PROP EUROPE	70,010,058	-2,512,649	67,497,410	0	-8,833,925	8,833,925
HIGH YIELD PROP EUROPE	12,920,698	0	12,920,698	0	0	0
CMBS EUROPE	0	0	0	0	0	0
UNASSIGNED	11,917,988	0	11,917,988	0	0	0
CMBS EUROPE	-4,245,114	0	-4,245,114	0	0	0
CMBS EUROPE	854,486,169	0	854,486,169	3,095,317	0	0
CMBS EUROPE	47,790	0	47,790	0	0	0
CMBS EUROPE	312,324,754	0	312,324,754	288,938,924	0	0
CMBS EUROPE	1,567,704	0	1,567,704	0	0	0
CMBS EUROPE	1,423,526,873	0	1,423,526,873	0	0	0
UNASSIGNED	348,481,233	0	348,481,233	0	0	0
UNASSIGNED	24,935,086	0	24,935,086	0	0	0
CMBS	720,675,796	0	720,675,796	0	-2	0
CMBS	746,599,308	0	746,599,308	0	0	0
UNASSIGNED	87,844,155	0	87,844,155	0	0	0
UNASSIGNED	47,185,070	0	47,185,070	0	0	0
UNASSIGNED	75,055,287	0	75,055,287	0	0	0
CMBS EUROPE	1,881,682,606	0	1,881,682,606	0	-2,586,432	0
CMBS	-569,777	0	-569,777	0	0	0
CMBS	6,027,826,702	0	6,027,826,702	0	-108,804	0
CMBS	5,123,007	0	5,123,007	0	0	0
CMBS	1,383,997	0	1,383,997	0	0	0
CMBS	1,726,066	0	1,726,066	0	0	0
CMBS EUROPE	4,490,643	0	4,490,643	0	0	0
UNASSIGNED	3,178,284,303	0	3,178,284,303	0	-5,030,550	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
PTG	-13,928,251	0	-13,928,251	0	0	0
PTG	-1,129,657	0	-1,129,657	0	0	0
PTG	69,917,479	0	69,917,479	0	-222,929	0
PTG	53,001,518	0	53,001,518	0	-566	0
PTG	648,565	0	648,565	0	0	0
PTG	4,896,874	0	4,896,874	0	0	0
PTG	10,222,131	0	10,222,131	0	0	0
PTG	29,600	0	29,600	0	0	0
PTG	3,173,196	0	3,173,196	0	0	0
UNASSIGNED	1,043,433,508	0	1,043,433,508	0	0	0
PTG	-2,627,427	0	-2,627,427	0	0	0
PTG	-2,630,846	0	-2,630,846	0	0	0
UNASSIGNED	404,005,351	0	404,005,351	0	0	0
	25,929,904	0	25,929,904	0	0	0
PTG	23	0	23	0	0	0
PTG	1,017,231,499	0	1,017,231,499	0	0	0
UNASSIGNED	4,951,981	0	4,951,981	0	0	0
UNASSIGNED	191,799,651	0	191,799,651	0	0	0
UNASSIGNED	4,648,019	0	4,648,019	0	-85,036	0
UNASSIGNED	74,519,540	0	74,519,540	0	0	0
	-1,673,914	0	-1,673,914	0	0	0
PTG	57,003,688	0	57,003,688	0	0	0
PTG	9,296,557	0	9,296,557	0	0	0
PTG	4,823,354	0	4,823,354	0	0	0
PTG	18,253,075	0	18,253,075	0	0	0
PTG	4,326,706	0	4,326,706	0	0	0
PTG	4,831,913	0	4,831,913	0	0	0
PTG	-4,141,368	0	-4,141,368	0	0	0
PTG	57,012,040	0	57,012,040	0	0	0
CMBS	10,712,870	0	10,712,870	0	0	0
NPL	54,510,320	0	54,510,320	0	0	0
SALES/RESEARCH/ADMIN	0	0	0	0	-9,705	9,705
UNASSIGNED	524,398,966	0	524,398,966	0	0	0
CONDUIT FINANCE	0	0	0	0	0	0
CONDUIT FINANCE	1,701,498,889	0	1,701,498,889	0	0	0
ABS NEW ISSUE	28,847	-14,424	14,424	0	0	0
ABS-SECONDARY TRADING	273,168,327	-245,586	272,922,741	117,314,250	0	0
UNASSIGNED	85,645,303	0	85,645,303	43,067,157	-14,424	14,424
UNASSIGNED	1,260,247,658	0	1,260,247,658	-1	0	0
UNASSIGNED	26,077,337	0	26,077,337	0	0	0
ABS-SECONDARY TRADING	340,713,164	0	340,713,164	220,660,328	0	0
UNASSIGNED	531,019	0	531,019	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1,248,441,996	0	1,248,441,996	0	0	0
UNASSIGNED	595,028,981	0	595,028,981	0	0	0
UNASSIGNED	3,270,050,769	0	3,270,050,769	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	76,147,524	0	76,147,524	0	0	0
UNASSIGNED	126,222,152	0	126,222,152	0	0	0
STRUCTURED FINANCE	192,327,675	0	192,327,675	0	0	0
UNASSIGNED	65,988,035	0	65,988,035	0	0	0
UNASSIGNED	865,417	0	865,417	0	0	0
PFG	1,971,745	0	1,971,745	0	0	0
PFG	6,196,335	0	6,196,335	0	0	0
UNASSIGNED	771,122,218	0	771,122,218	1	0	0
PFG	139	0	139	0	0	0
GABLE	8,800,847	0	8,800,847	0	0	0
UNASSIGNED	55,325,836	0	55,325,836	0	0	0
UNASSIGNED	785,952,560	0	785,952,560	0	-7,378,539	0
UNASSIGNED	-52,855,000	0	-52,855,000	0	0	0
UNASSIGNED	14,496	0	14,496	0	0	0
SECURITISED PRODUCTS	23,621,524	0	23,621,524	0	0	0
UNASSIGNED	56,168,852	0	56,168,852	0	0	0
GABLE	14,135,786	0	14,135,786	0	0	0
UNASSIGNED	27,850,207	0	27,850,207	0	0	0
UNASSIGNED	5,135,252	0	5,135,252	0	0	0
UNASSIGNED	175,132,468	0	175,132,468	0	0	0
UNASSIGNED	76,040,211	0	76,040,211	0	0	0
UNASSIGNED	72,118	0	72,118	0	0	0
PRINCIPAL FINANCE	10,561,949	0	10,561,949	0	0	0
UNASSIGNED	54,510,328	0	54,510,328	0	0	0
UNASSIGNED	21,277,893	0	21,277,893	0	0	0
UNASSIGNED	43,271	0	43,271	0	0	0
UNASSIGNED	44,256,824	0	44,256,824	0	0	0
UNASSIGNED	119,429,497	0	119,429,497	0	0	0
UNASSIGNED	45,075,367	0	45,075,367	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	18,644,137	-12,077,879	6,566,258	0	0	0
UNASSIGNED	25,380,346	0	25,380,346	0	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

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	1,945,833	0	1,945,833	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	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	84,309	0	84,309	0	0	0
	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	291	0	291	0	-92,917	24,118
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-10,758	10,758
	0	0	0	0	0	0
	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	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	-5,008	0
UNASSIGNED	19	0	19	0	0	0
	0	0	0	0	0	0
UNASSIGNED	-1,874	0	-1,874	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	194,533,331	0	194,533,331	0	0	0
CDO EQUITY FUND	-880,297	-16,653	-896,950	0	0	0
UNASSIGNED	95,152	-3,231	91,921	0	0	0
UNASSIGNED	208,260	-3,933	204,327	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	186,320	-4,097	182,223	0	0	0
UNASSIGNED	34,710	-656	34,054	0	0	0
UNASSIGNED	381,810	-7,211	374,599	0	0	0
UNASSIGNED	34,710	-656	34,054	0	0	0
UNASSIGNED	163,263	-3,114	160,150	0	0	0
UNASSIGNED	95,058,999	0	95,058,999	0	0	0
CDO EQUITY FUND	81,327,159	0	81,327,159	0	0	0
UNASSIGNED	15,000	0	15,000	0	0	0
UNASSIGNED	25,463,167	0	25,463,167	0	0	0
UNASSIGNED	92,479,603	0	92,479,603	0	0	0
UNASSIGNED	26,497,114	0	26,497,114	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2,186,757,420	0	2,186,757,420	0	0	0
UNASSIGNED	2,883,091,815	0	2,883,091,815	0	0	0
UNASSIGNED	19,933	0	19,933	0	-9	0
UNASSIGNED	0	0	0	0	-33,674	0
UNASSIGNED	6	-4	2	0	-31,104	3,942
UNASSIGNED	32,820,001	0	32,820,001	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	14,398,919	0	14,398,919	0	0	0
UNASSIGNED	168,965,061	0	168,965,061	0	0	0
UNASSIGNED	5,145,519	0	5,145,519	0	0	0
UNASSIGNED	454,301,254	0	454,301,254	0	0	0
UNASSIGNED	122,754,197	-155,689	122,598,508	0	-155,689	155,689
UNASSIGNED	1,102,661	0	1,102,661	0	0	0
UNASSIGNED	26,217,500	0	26,217,500	0	0	0
UNASSIGNED	57,469,000	0	57,469,000	0	0	0
UNASSIGNED	90,381,185	-957,460	89,423,725	0	0	0
UNASSIGNED	53,430,000	0	53,430,000	0	0	0
UNASSIGNED	8,283,703	0	8,283,703	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	9	0	9	0	0	0
UNASSIGNED	0	0	0	0	-1,406,103	0
UNASSIGNED	186,035	0	186,035	0	0	0
MEZZANINE FUNDED LOANS	428	0	428	0	0	0
MEZZANINE FUNDED LOANS	4,619,027	0	4,619,027	0	0	0
MEZZANINE FUNDED LOANS	135	0	135	0	0	0
MEZZANINE FUNDED LOANS	73,930,999	0	73,930,999	0	0	0
UNASSIGNED	18,029,525	0	18,029,525	0	0	0
UNASSIGNED	90,697,529	0	90,697,529	0	0	0
UNASSIGNED	57,571,923	0	57,571,923	0	0	0
UNASSIGNED	0	0	0	0	0	0
NON CORE TRADING	840,642,819	0	840,642,819	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	-33,145,413	33,145,413
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-8	0
UNASSIGNED	474	0	474	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	175	0	175	0	0	0
UNASSIGNED	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
FIRM CAPITAL	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	20,472,716	-116,297	20,356,420	0	0	0
UNASSIGNED	615,193	0	615,193	0	0	0
	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	85,173,483	0	85,173,483	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
STRATEGIC CLIENT SERVICES	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	1	-1	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-188	0
UNASSIGNED	0	0	0	0	-10,575	10,575
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	46,715,540	-8,845,794	37,869,746	0	-46,269,707	13,080,198
UNASSIGNED	6,564,090	0	6,564,090	0	-6,562,021	3,148,485
UNASSIGNED	85,752,562	-2,909,562	82,843,000	0	-85,753,872	57,981,038
UNASSIGNED	16,157,635	-145	16,157,490	0	-16,152,284	5,398,416
UNASSIGNED	116,790,594	-7,581,051	109,209,543	0	-116,625,641	90,603,630
UNASSIGNED	28,293,690	0	28,293,690	0	-28,216,396	1,177,306
UNASSIGNED	194,944,645	-21,153,326	173,791,319	0	-194,923,110	87,797,363
UNASSIGNED	32,228,000	0	32,228,000	0	-32,261,332	11,379,024
UNASSIGNED	174,521,396	-14,213,786	160,307,611	0	-205,280,526	161,402,446
UNASSIGNED	217,812,430	-113,349,951	104,462,479	0	-217,805,138	105,756,233
UNASSIGNED	31,063,920	-31,063,920	0	0	-30,811,533	9,189,120
UNASSIGNED	37,243,453	-113,053	37,130,400	0	-37,149,346	18,138,751
UNASSIGNED	283,262,010	-148,398,929	134,863,081	0	-283,299,752	151,229,663
UNASSIGNED	61,215,000	0	61,215,000	0	-61,283,703	38,856,528
UNASSIGNED	167,075,410	0	167,075,410	0	-167,099,084	137,220,648

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		52,976,368	0	52,976,368	0	-52,997,993	37,135,831
UNASSIGNED		16,242,210	-16,242,210	0	0	-16,234,440	14,021,914
UNASSIGNED		42,768,450	0	42,768,450	0	-42,777,474	36,272,669
UNASSIGNED		781	-781	0	0	-40,739	40,739
UNASSIGNED		108,486,125	0	108,486,125	0	-108,259,336	34,523,705
UNASSIGNED		1,508,372	-981,851	526,522	0	-325,959,454	92,062,139
UNASSIGNED		6,791,170	-3,833,344	2,957,826	0	0	0
UNASSIGNED		8,915,340	0	8,915,340	0	-9,027,015	8,159,722
UNASSIGNED		48,456,240	0	48,456,240	0	-48,473,963	15,199,092
UNASSIGNED		12,406,721	-853,732	11,552,989	0	-12,458,640	12,280,038
UNASSIGNED		66,307,600	0	66,307,600	0	-66,546,431	16,793,054
UNASSIGNED		33,469,600	-1,586,396	31,883,204	0	-32,934,795	10,650,885
UNASSIGNED		0	0	0	0	-18,601	18,120
UNASSIGNED		0	0	0	0	-8,701,220	5,916,250
UNASSIGNED		71,603,601	-6,825,213	64,778,388	0	-71,376,300	19,562,772
UNASSIGNED		46,781,910	-18,163,580	28,618,330	0	-46,081,913	19,582,428
UNASSIGNED		6,476,260	-1,982,483	4,493,777	0	-6,451,810	4,825,229
UNASSIGNED		38,586,200	0	38,586,200	0	-38,601,631	20,065,249
UNASSIGNED		9,703,140	0	9,703,140	0	-6,480,527	4,141,074
UNASSIGNED		284,792,096	-51,910,728	232,881,368	0	-253,248,481	21,193,210
UNASSIGNED		19,018,350	0	19,018,350	0	-18,980,878	12,877,508
UNASSIGNED		159,728,440	0	159,728,440	0	-176,676,522	19,537,714
UNASSIGNED		32,031,900	-2,768,866	29,263,034	0	-30,026,896	22,806,315
INSTITUTIONAL FINANCE AMERICAS		6,246,615,825	-1,530,729,051	4,715,886,774	0	0	0
UNASSIGNED		7,644,690	0	7,644,690	0	-7,594,855	5,832,719
UNASSIGNED		7,860,030	0	7,860,030	0	-7,791,484	6,134,229
UNASSIGNED		28,395,180	0	28,395,180	0	-27,717,356	7,507,359
UNASSIGNED		16,391,820	-7	16,391,813	0	-16,392,478	15,346,225
UNASSIGNED		5,493,890	0	5,493,890	0	-5,141,239	3,845,490
UNASSIGNED		1,757,600	0	1,757,600	0	-1,757,021	1,090,018
UNASSIGNED		25,206,550	-12,036,910	13,169,640	0	-25,216,327	16,948,019
UNASSIGNED		17,582,900	-15,282,778	2,300,122	0	-17,564,393	12,354,351
UNASSIGNED		194	-194	0	0	-980	160
UNASSIGNED		2,008,350	-100,418	1,907,932	0	-2,002,177	1,285,860
UNASSIGNED		40,425,000	-11,946,071	28,478,929	0	-40,312,784	29,836,360
UNASSIGNED		0	0	0	0	0	0
UNASSIGNED		0	0	0	0	0	0
UNASSIGNED		0	0	0	0	0	0
UNASSIGNED		51,331,003	0	51,331,003	0	-1,759,375	0
UNASSIGNED		21,470,935	-1,220,979	20,249,956	2,215,362	-80,922,341	53,849
UNASSIGNED		-5,615,171	0	-5,615,171	0	0	0
UNASSIGNED		0	0	0	0	0	0
UNASSIGNED		4,264,439,266	0	4,264,439,266	2,602,158,321	0	0
UNASSIGNED		0	0	0	0	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
BASKETS	344,155,255	-266,164,360	77,990,895	1,141,145	-350,669,729	144,647,954
BASKETS	118,137,938	-78,027,515	40,110,423	0	-76,497,333	38,768,605
INDICES	0	0	0	0	-161,665,040	0
UNASSIGNED	31,908,919	0	31,908,919	0	0	0
BASKETS	74,184,906	-56,900,909	17,283,997	1,582,659	-78,728,362	73,978,350
BASKETS	0	0	0	0	0	0
BASKETS	29,945,389	-24,534,680	5,410,708	137,667	-33,212,328	29,306,111
BASKETS	25,234,275	-17,652,758	7,581,516	279,125	0	0
BASKETS	2,983,763	-2,528,440	455,323	27,122	0	0
BASKETS	938,741	-795,660	143,081	12,776	-1,007,276	812,488
UNASSIGNED	2,007,000	0	2,007,000	0	0	0
BASKETS	5,046,729	-4,277,255	769,474	68,575	-5,160,351	4,163,193
BASKETS	2,379,126	-2,016,377	362,749	32,363	-2,448,132	1,974,975
BASKETS	545,427	-462,309	83,118	7,429	-557,649	449,867
BASKETS	7,633,356	-6,469,581	1,163,776	103,721	-7,800,152	6,293,058
UNASSIGNED	0	0	0	0	-8,821,493	0
BASKETS	31,932,187	-14,251,230	17,680,958	0	0	0
UNASSIGNED	9,071,635	-7,712,429	1,359,206	0	0	0
BASKETS	49	0	49	0	0	0
SINGLE STOCKS	0	0	0	0	-365,144,145	0
UNASSIGNED	81,814,871	-67,772,087	14,042,784	0	0	0
INDICES	5,024,162	-2,441,440	2,582,722	0	0	0
SINGLE STOCKS	217,980,490	0	217,980,490	0	0	0
SINGLE STOCKS	184,018,441	-29,380,999	154,637,442	0	-5,482	0
BASKETS	0	0	0	0	-5,088,022	2,089,630
UNASSIGNED	0	0	0	0	-8,346,800	0
UNASSIGNED	33,912	-13,015	20,897	0	-130	130
UNASSIGNED	130	-128	2	0	-99,229,570	88,646,029
UNASSIGNED	9,238,327	-6,573,646	2,664,681	270,815	0	0
BASKETS	3,221,831	-3,095,054	126,777	97,758	0	0
BASKETS	5,365,398	-3,565,552	1,799,847	326,949	0	0
UNASSIGNED	17,915,616	-7,016,806	10,898,810	0	-1	1
UNASSIGNED	0	0	0	0	-283,065,349	236,539,086
UNASSIGNED	0	0	0	0	-11,033,960	3,086,612
INDICES	83,041,463	-61,927,289	21,114,174	3,735,791	0	0
UNASSIGNED	1,885	0	1,885	0	0	0
UNASSIGNED	1,134,541,207	-140,366,355	994,174,852	146,808,464	-123,679,096	65,406,306
SINGLE STOCKS	0	0	0	0	-1,083	1,080
BASKETS	2,427,943,487	-1,896,300,329	531,643,157	65,441,143	0	0
SINGLE STOCKS	554,222,581	-149,327,575	404,895,006	0	-3,080,336	3,080,336
BASKETS	0	0	0	0	-36,581,975	8,797,595
BASKETS	55,836,091	-40,267,833	15,568,258	7,897	-1,335,131,089	899,376,859
BASKETS	126,300,255	-89,953,319	36,346,936	5,600,725	-8	8
BASKETS	32,614,068	-29,828,380	2,785,689	748,735	0	0
BASKETS	27,562	-27,562	0	0	-479,434,921	231,524,039
BASKETS	414,830,499	-324,016,331	90,814,167	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
BASKETS	11,037,371	-6,088,254	4,949,117	0	0	0
INDICES	22,660,870	-13,261,728	9,399,142	0	0	0
BASKETS	0	0	0	0	-56,686,270	48,721,995
BASKETS	6,690,792	-3,093,737	3,597,055	0	0	0
BASKETS	34,539,921	-28,371,290	6,168,631	722,994	0	0
BASKETS	10,777,646	-10,311,379	466,268	0	0	0
BASKETS	15,605,740	-13,951,792	1,653,948	318,171	0	0
BASKETS	1,280	-1,280	0	0	-110,721,857	44,092,052
CUSTOMER INDICES	6,347,988	-5,661,852	686,136	24,519	-548,956	435,842
BASKETS	3,712,500	-524,198	3,188,302	0	-4,639,250	576,260
BASKETS	22,312,670	-21,343,979	968,691	0	0	0
BASKETS	0	0	0	0	-2,226	1,615
SINGLE STOCKS	929,632	-269,038	660,595	0	-37,264	0
BASKETS	7,849,582	-3,185,168	4,664,414	0	0	0
BASKETS	17,685,512	-7,205,808	10,479,704	0	0	0
BASKETS	15,076,764	-7,204,564	7,872,200	0	0	0
INDICES	44,350,520	-8,727,207	35,623,313	0	0	0
BASKETS	0	0	0	0	-5,422,139	4,607,491
SINGLE STOCKS	0	0	0	0	-12,596,430	12,596,430
BASKETS	0	0	0	0	-5,752,453	4,818,948
CUSTOMER INDICES	0	0	0	0	-58,405,743	43,460,128
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	60,934,019	-40,606,627	20,327,392	298,688	-60,392,178	20,275,018
UNASSIGNED	6,003,499	-4,765,554	1,237,945	0	-2,149,118	2,126,623
UNASSIGNED	390,890,536	-288,240,631	102,649,905	4,714,008	-341,550,510	193,359,060
UNASSIGNED	2,424,021	-2,036,845	387,175	7,350	-1,478	1,478
UNASSIGNED	271,919,302	-159,370,166	112,549,136	4,283,320	-277,162,512	100,831,862
UNASSIGNED	937,647,490	-544,586,503	393,060,986	7,833,099	-938,694,191	418,670,507
UNASSIGNED	18,567,409	-13,366,921	5,200,488	0	-6,706,281	4,922,384
UNASSIGNED	6,200	-6,200	0	0	0	0
UNASSIGNED	492,929,146	-324,494,905	168,434,241	7,817,075	-61,259,814	34,262,645
UNASSIGNED	5,248,400	-4,288,949	959,451	0	0	0
UNASSIGNED	475,235	-475,235	0	0	0	0
UNASSIGNED	56,678,280	-39,393,041	17,285,239	0	-752,710	526,220
	0	0	0	1,566	0	0
UNASSIGNED	9,115,354	-6,097,596	3,017,757	0	-6	6
UNASSIGNED	484,962	-411,462	73,500	0	0	0
UNASSIGNED	38,369,531	-29,687,020	8,682,511	26,456	-1,631,082	865,102
UNASSIGNED	0	0	0	0	-8,371	229
UNASSIGNED	327,332	-166,098	161,234	0	0	0
UNASSIGNED	269,130,211	-209,488,997	59,641,215	1,170,401	-34,113,245	23,070,536
UNASSIGNED	32,003,426	0	32,003,426	0	0	0
UNASSIGNED	-258,255,148	0	-258,255,148	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
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	0	-5,390,000	5,390,000
CORPORATES - MB	0	0	0	0	-144,039,725	0
CORPORATES - MB	5,050	-4,815	235	0	0	0
	2,091,015	0	2,091,015	0	0	0
CORPORATES - MB	18,636,771	-81,618	18,555,153	0	-418,926	0
LOAN FINANCING	535,838,743	0	535,838,743	0	-756	756
CORPORATES - MB	1,990,000	0	1,990,000	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
CORPORATES - MB	0	0	0	0	0	0
LOAN FINANCING	0	0	0	0	0	0
PCS MARGIN LENDING	0	0	0	0	0	0
MB EMG	0	0	0	0	0	0
MB ZAR	19,400	0	19,400	0	0	0
UNASSIGNED	0	0	0	0	0	0
ENG	0	0	0	0	-40,347,252	0
SHORTS/DEFICITS	0	0	0	0	-8,411,908	8,390,429
M03	0	0	0	0	-2,112,287,039	0
M72	0	0	0	0	-254,283,459	0
M03	2,023,298	0	2,023,298	0	-11,605,800	0
M72	137,199	0	137,199	0	-772,768,412	0
SHORTS/DEFICITS	8,434,065	-8,361,311	72,755	0	0	0
SPECIALS -- ARBITRAGE	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
CANADIAN MATCHED BOOK	0	0	0	0	-44,049,554	0
CANADIAN MATCHED BOOK	0	0	0	0	-23,123,944	0
MATCHED BOOK	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FACILITIES	2	-2	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FAS133	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	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	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
MATCHED BOOK	0	0	0	0	0	0
MATCHED BOOK	0	0	0	0	0	0
TERM FACILITIES	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	74,477,461	-74,477,461	0	0	-1,630,428,229	115,201,900
SPECIALS -- ARBITRAGE	147,846,142	-124,208,757	23,637,385	0	-480,370,683	5,065,287
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	-206,088,346	14,004,790
SPECIALS -- ARBITRAGE	814,464,896	-1,393,405	813,071,491	0	-51,791,344	254,771
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	0
SPECIALS -- ARBITRAGE	0	0	0	0	-31,143,031	31,079,424
SPECIALS -- ARBITRAGE	5,088,557	0	5,088,557	0	0	0
SPECIALS -- ARBITRAGE	2,016	-2,016	0	0	-16,135,965	509,574
SPECIALS -- ARBITRAGE	0	0	0	0	-233,964	26,788
SPECIALS -- ARBITRAGE	747,806,250	-105,311,680	642,494,570	0	-747,825,226	16,385,948
SPECIALS -- ARBITRAGE	0	0	0	0	-1,133,225,804	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	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	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	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	2,162,276	-1,496,865	665,411	0	-1,949,664	700,100
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS MATCHED BOOK	0	0	0	0	0	0
SPECIALS -- ARBITRAGE	63,251,008	-6,448,863	56,802,144	0	-59,115,180	20,527,435
SPECIALS -- ARBITRAGE	89,050,751	-3,153,221	85,897,530	0	-676,184,373	123,286,920
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	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

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 MATCHED BOOK	0	0	0	0	0	0
GOVERNMENT MATCHED BOOK	0	0	0	0	0	0
SWAPS	0	0	0	0	0	0
SWAPS	5,137,073	0	5,137,073	0	0	0
UNASSIGNED	14,106,032	0	14,106,032	0	0	0
FINANCIAL ENG.	28,030,417	0	28,030,417	0	0	0
FINANCIAL ENG.	13,000,000	0	13,000,000	0	0	0
FINANCIAL ENG.	0	0	0	0	-96,928,658	0
UNASSIGNED	716,463	-716,463	0	0	0	0
UNASSIGNED	0	0	0	0	-716,463	716,463
UNASSIGNED	717,926	-717,926	0	0	0	0
UNASSIGNED	0	0	0	0	-717,926	717,926
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	162,608	-109,771	52,837	0	-48,370	2,085
JAPAN	117,988,558	-117,988,558	0	0	0	0
OTHER	0	0	0	0	0	0
JAPAN	0	0	0	0	-126,609,887	126,609,887
OTHER	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN	0	0	0	0	0	0
JAPAN	1,103,830,648	0	1,103,830,648	673,556,809	0	0
Non Asia	0	0	0	0	0	0
HONG KONG	0	0	0	0	0	0
UNASSIGNED	4,766,764	-77,097	4,689,668	0	-151,559,721	985,016
INDIA	405,611,282	-29,845,283	375,765,999	0	-12,302,008	12,302,008
INDIA	3,995,864	0	3,995,864	0	0	0
INDIA	311,607	0	311,607	0	0	0
INDIA	190,221,989	-35,164,456	155,057,533	0	0	0
JAPAN	13,347,094	-2,190,028	11,157,067	0	-11,046,062	8,156,585
JAPAN	5,236,113	-2,009,985	3,226,128	0	0	0
HONG KONG	3,249,555	-1,619,081	1,630,474	0	0	0
CHINA	1,193,647	0	1,193,647	0	0	0
KOREA	0	0	0	0	-112,971	6,874
SINGAPORE	1,080,086	-1,080,086	0	0	-12,818,007	11,226,243
JAPAN	0	0	0	0	-7,173,738	4,933,965
TAIWAN	51,744,755	-12,812,200	38,932,556	0	0	0
CHINA	5,041,102	0	5,041,102	0	0	0
KOREA	3,543,956	-467,089	3,076,867	0	0	0
AUSTRALIA	3,295,357	-2,580,432	714,924	0	0	0
JAPAN	0	0	0	0	-20,823,550	13,939,247
INDIA	6,609,552	-1,351,594	5,257,958	0	0	0
UNASSIGNED	0	0	0	0	-6,888,266	77,097
CHINA	63,765,528	0	63,765,528	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
JAPAN	217,569,621	-6,514,107	211,055,515	0	-108,715,634	12,651,641
JAPAN	5,625,409	0	5,625,409	0	-547,101,393	208,267,017
JAPAN	0	0	0	0	-1,961,822	1,961,822
TAIWAN	27,444,707	-1,336,307	26,108,400	0	0	0
KOREA	21,705,020	-344,878	21,360,142	0	0	0
AUSTRALIA	0	0	0	0	-134,808,979	88,269,079
CHINA	67,538,426	0	67,538,426	0	0	0
AUSTRALIA	26,342,697	-2,792,596	23,550,101	0	-7,118,011	1,220,180
TAIWAN	100,454,415	-4,639,172	95,815,243	0	-16,439,740	13,905,243
KOREA	22,137,428	-2,536,619	19,600,809	0	-26,644,634	5,234,145
HONG KONG	733,013	0	733,013	0	0	0
TAIWAN	945,832	0	945,832	0	-25,016,128	24,527,487
KOREA	61,756,630	-187,899	61,568,731	0	-204,530,165	45,260,039
ASIA (TOKYO)	0	0	0	0	-95,875,272	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
OTHER	0	0	0	0	0	0
AUSTRALIA	15,827,936	-9,736,002	6,091,934	0	-14,895,392	6,840,351
AUSTRALIA	0	0	0	0	0	0
AUSTRALIA	87,213,744	-30,160,365	57,053,379	0	-83,943,265	34,496,592
TAIWAN	8,443,939	-313,211	8,130,728	0	-6,634,083	6,614,731
KOREA	54,843,850	-20,594,495	34,249,355	0	-18,770,889	5,454,693
KOREA	0	0	0	0	-6,063	6,063
HONG KONG	0	0	0	0	-7,878	7,878
HONG KONG	16,629,672	-3,252,581	13,377,090	0	-16,719,274	9,689,919
KOREA	13,068,435	-5,148,114	7,920,321	0	-11,397,893	4,740,682
KOREA	20,780	-20,780	0	0	0	0
JAPAN	0	0	0	0	-1,170	325
AUSTRALIA	21,669,942	-11,277,559	10,392,383	0	-24,587,692	11,121,121
AUSTRALIA	79,385,896	-31,568,816	47,817,080	0	-80,626,721	29,748,702
JAPAN	155,937,619	-99,086,088	56,851,531	0	0	0
JAPAN	43,125,276	-24,741,322	18,383,954	0	-43,648,197	30,694,842
JAPAN	0	0	0	0	0	0
JAPAN	90,891,079	-52,330,030	38,561,048	0	-84,578,863	57,269,192
JAPAN	33,344,339	-23,890,650	9,453,688	0	-31,495,659	27,827,584
JAPAN	89,302,941	-53,756,732	35,546,209	0	-88,916,770	66,985,771
JAPAN	67,494,500	-16,006,693	51,487,807	0	-62,543,530	25,320,602
JAPAN	0	0	0	0	-895,117	769,019
JAPAN	60,919,554	-34,307,911	26,611,643	0	-28,186,380	20,143,359
JAPAN	281,964,236	-213,677,460	68,286,775	0	0	0
JAPAN	26,672	-26,672	0	0	0	0
JAPAN	4,027,858	-3,093,606	934,252	0	-3,342,096	2,867,946
JAPAN	1,337,873	-718,611	619,262	0	-309,739	279,379
JAPAN	56,571,180	-32,276,300	24,294,880	0	-58,417,186	42,690,728
JAPAN	15,350,953	-9,714,256	5,636,697	0	-12,069,744	9,464,505

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705943

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	10,394,742	-5,916,336	4,478,406	0	-10,766,941	7,474,450
JAPAN	0	0	0	0	-281,351,082	238,690,141
JAPAN	6,145	-6,145	0	0	0	0
JAPAN	0	0	0	0	-3,274,291	2,596,362
JAPAN	862	-180	682	0	-359,193	291,859
JAPAN	5,951,185	-4,199,496	1,751,688	0	-6,237,577	5,248,547
JAPAN	0	0	0	0	-26,672	26,672
JAPAN	10,401,101	-7,480,822	2,920,279	0	-9,963,219	7,350,130
JAPAN	137,885,969	-74,351,322	63,534,647	0	-135,350,229	94,242,565
JAPAN	33,315,618	-21,157,466	12,158,152	0	-31,278,016	25,139,565
JAPAN	155,266,281	-80,057,361	75,208,920	0	-155,189,961	116,533,109
KOREA	2,001,850	-211,674	1,790,176	0	0	0
KOREA	31,262,693	-3,579,118	27,683,576	0	-28,238,890	16,361,053
JAPAN	248,003,807	-162,732,999	85,270,808	0	-58,842	49,338
JAPAN	71,133,720	-46,879,674	24,254,045	0	-60,185,827	51,265,574
JAPAN	37,210,834	-22,639,715	14,571,118	0	-17,274,501	12,255,021
JAPAN	274,512,381	-131,707,530	142,804,851	0	-253,840,893	162,472,471
JAPAN	543,299	-360,609	182,690	0	-568,052	416,936
JAPAN	7,618,235	-5,056,387	2,561,847	0	-7,934,529	5,821,583
JAPAN	2,373,616	-1,575,449	798,167	0	-2,495,017	1,831,491
JAPAN	5,035,960	-3,342,726	1,693,234	0	-5,263,622	3,864,880
JAPAN	290,172,390	-126,691,820	163,480,570	0	-288,585,104	165,995,780
JAPAN	27,966,725	-13,300,260	14,666,465	0	-28,242,283	12,034,511
AUSTRALIA	17,453,032	-7,983,919	9,469,113	0	-18,539,340	8,277,940
AUSTRALIA	858,272	-615,304	242,968	0	-598,671	436,534
AUSTRALIA	0	0	0	0	-12,010	12,010
AUSTRALIA	2,830,494	-1,885,751	944,743	0	-3,602,101	2,380,383
AUSTRALIA	4,898,615	-2,636,667	2,261,948	0	-6,511,094	2,686,783
AUSTRALIA	0	0	0	0	-9,036	2,190
JAPAN	403,199	-390,017	13,182	0	-935,460	768,490
JAPAN	20,387,914	-10,563,043	9,824,872	0	-19,486,764	13,989,805
JAPAN	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
JAPAN	0	0	0	0	0	0
FIRM FINANCING ASIA	0	0	0	0	13,547,937,045	0
FIRM FINANCING ASIA	0	0	0	0	-24,444,858	0
FIRM FINANCING ASIA	458,616	0	458,616	0	0	0
FIRM FINANCING ASIA	1,168,992	-345,792	823,200	0	0	0
FIRM FINANCING ASIA	0	0	0	0	-606,958,791	0
FIRM FINANCING ASIA	709,120	0	709,120	0	0	0
FIRM FINANCING ASIA	46,137,519	0	46,137,519	0	-9,830,557,513	0
FIRM FINANCING ASIA	0	0	0	0	-237,883,952	0
FIRM FINANCING ASIA	0	0	0	0	-13,298,000,525	0
FIRM FINANCING ASIA	-823,201	0	-823,201	0	0	0
FIRM FINANCING ASIA	-46,846,636	0	-46,846,636	0	10,372,117,456	0
FIRM FINANCING ASIA	-458,616	0	-458,616	0	24,435,165	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 2705943

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
SCS	0	0	0	0	0	0
UNASSIGNED	191	-191	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	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-739,445	739,445
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-17,726,321	14,125,763
UNASSIGNED	5	-1	4	1	0	0
UNASSIGNED	102,284,380	0	102,284,380	0	-102,188,279	75,038,515
UNASSIGNED	245,002,624	-114,611,929	130,390,695	0	-243,589,718	200,615,844
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
	0	0	0		0	0
	0	0	0		0	0
	0	0	0	0	0	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	0	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	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
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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	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
	0	0	0		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

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

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

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

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

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

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

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

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

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

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

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
UNASSIGNED	1,149,439,170	-445,040,899	704,398,271	51,929,538	-478,740,644	240,301,142
UNASSIGNED	35,549,665	-35,549,665	0	0	-2,894,664,903	2,894,374,724
	7,941,227,684	0	7,941,227,684	4,845,732,441	0	0
UNASSIGNED	722,162,998	-131,545,657	590,617,341	247,277,160	-41,676,515	33,148,092
UNASSIGNED	65,356,034	-46,240,159	19,115,875	11,783,635	-62,662,845	52,522,372
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	-1,137,586	447,165
UNASSIGNED	3	0	3	0	-50,742	50,742
UNASSIGNED	993,955,960	-341,607,276	652,348,684	345,706,883	-7,366,934,320	6,828,235,577
UNASSIGNED	13,353,552,938	-7,572,284,045	5,781,268,893	4,071,497,678	-1,325,779,331	539,041,106
UNASSIGNED	566,131,516	-371,626,493	194,505,023	117,537,547	-551,488,185	366,145,344
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	83,638	-83,638	0	0	0	0
UNASSIGNED	24	-24	0	0	-22	1
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	2	0	2	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	-13,309,497,598	0	-13,309,497,598	-8,121,447,571	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	3,009	-3,009	0	0	-4,341	4,341
UNASSIGNED	339,020,814	-338,128,835	891,978	0	-46,375,636	44,154,779
UNASSIGNED	20,649	-20,649	0	0	-29,783	20,709
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	411,978,976	-58,028,892	353,950,085	326,350,155	0	0
UNASSIGNED	0	0	0	0	-44	44
UNASSIGNED	0	0	0	0	-7,013,052	7,013,052
UNASSIGNED	0	0	0	0	-3,405,154	3,405,154
UNASSIGNED	15,418	0	15,418	0	-1,074,635,455	722,853,624
YIELD ENHANCEMENT	65,053,985	-62,275,090	2,778,895	0	-84,708,226	5,498,147
UNASSIGNED	0	0	0	0	-7,983,474	7,983,474

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	-1,987,575	0
UNASSIGNED	24,775,366	-24,775,366	0	0	-1,112,353,610	389,507,656
YIELD ENHANCEMENT	1,276,490,370	-906,471,582	370,018,788	0	0	0
UNASSIGNED	0	0	0	0	-163,823,476	104,859,545
YIELD ENHANCEMENT	294,101,227	-5,261,961	288,839,267	264,473,121	-880,013,934	208,925,486
UNASSIGNED	44	-44	0	0	0	0
YIELD ENHANCEMENT	0	0	0	0	-306,928,084	306,928,084
UNASSIGNED	0	0	0	0	-5,328,248,816	75,409,798
YIELD ENHANCEMENT	0	0	0	0	-1,378,898	1,378,898
UNASSIGNED	3,405,465	-3,405,465	0	0	0	0
UNASSIGNED	0	0	0	0	-44	44
UNASSIGNED	34,655,342	-5,046,507	29,608,835	0	-2,621,276	2,621,276
UNASSIGNED	1,556,669	-1,556,669	0	0	0	0
YIELD ENHANCEMENT	58,696,967	-7,262,333	51,434,633	0	-1,704,540,180	790,522,533
YIELD ENHANCEMENT	64,074,338	-64,074,338	0	0	0	0
UNASSIGNED	44	-44	0	0	0	0
UNASSIGNED	0	0	0	0	-293,414,561	235,404,237
UNASSIGNED	124,619,384	-21,580,782	103,038,603	0	0	0
UNASSIGNED	0	0	0	0	-32	32
UNASSIGNED	154,738,038	-154,738,038	0	0	-391,462,527	33,639,631
UNASSIGNED	35,438,240	0	35,438,240	0	44,848	0
UNASSIGNED	28,772,600	0	28,772,600	0	-303,783,330	0
UNASSIGNED	-1,597,927	0	-1,597,927	0	-69,597,455	0
UNASSIGNED	2,327,750	-2,308,522	19,228	4,261	-1,721,435	1,721,435
UNASSIGNED	0	0	0	0	-1,496	1,496
UNASSIGNED	2,392,703,562	-660,127,106	1,732,576,456	866,384,548	-1,280,697,470	1,198,751,764
UNASSIGNED	37,897,158	-6,030,936	31,866,221	27,397,483	-26,936,350	17,992,440
UNASSIGNED	139,289,359	0	139,289,359	0	-149,977,480	0
UNASSIGNED	334,448	0	334,448	0	-372,384	0
UNASSIGNED	0	0	0	0	-4,874,361	2,353,098
UNASSIGNED	1,933,962	-1,933,962	0	0	-24,413,370	24,410,985
UNASSIGNED	732,143	0	732,143	0	-1,321,805	484,465
UNASSIGNED	0	0	0	0	-2,359	2,359
UNASSIGNED	1,118,133	-905,399	212,734	11,582	-271,431	270,892
UNASSIGNED	18,845,462	-16,001,168	2,844,294	67,186	-19,701,801	17,292,155
UNASSIGNED	149,648,298	-111,743,456	37,904,842	8,007,073	-128,680,858	104,249,720
UNASSIGNED	1,579,908	-1,294,985	284,923	120,923	-3,667,230	3,235,221
UNASSIGNED	43,419,389	-37,760,080	5,659,309	136,993	-58,851,796	51,941,787
UNASSIGNED	38,608,178	-27,944,088	10,664,090	1,647,216	-39,500,466	23,580,268
UNASSIGNED	0	0	0	0	-1,573	1,573
UNASSIGNED	68,146,744	-68,146,744	0	0	-185,563,819	185,512,027
UNASSIGNED	18,461,921	-14,922,365	3,539,556	367,582	-433,888	346,071
UNASSIGNED	29,159,529	-20,022,501	9,137,028	809,258	-33,553,731	26,184,486
UNASSIGNED	25,001,227	-11,534,455	13,466,772	5,196,348	-11,004,094	10,471,912
UNASSIGNED	47,139,996	-377,399	46,762,597	6,957,168	0	0
UNASSIGNED	32,540,871	-5,935,053	26,605,818	15,709,527	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	243,815	-243,815	0	0	0	0
UNASSIGNED	4,195,872	-4,195,872	0	0	-10,796,957	10,793,705
UNASSIGNED	7,283,898	-3,247,019	4,036,879	1,556,230	-3,061,518	3,061,485
UNASSIGNED	34,027,376	-29,545,411	4,481,965	1,811,804	-8,858,830	7,726,407
UNASSIGNED	13,610,959	-11,818,173	1,792,786	724,723	-3,543,537	3,090,565
UNASSIGNED	15,107,630	-11,875,552	3,232,078	782,341	0	0
UNASSIGNED	2,432,846	-1,413,768	1,019,078	208,590	-3,842,556	2,479,580
UNASSIGNED	8,980,877	-6,836,683	2,144,193	288,070	-1,643,022	1,128,448
UNASSIGNED	9,073,961	-7,878,770	1,195,191	483,148	-2,362,314	2,060,328
UNASSIGNED	14,447,791	-11,306,099	3,141,692	266,830	-2,603,514	1,777,173
UNASSIGNED	76,864,039	-71,541,962	5,322,078	0	-47,699,791	27,325,848
UNASSIGNED	80,267	-80,267	0	0	0	0
UNASSIGNED	16,141,821	-11,684,973	4,456,848	688,852	0	0
UNASSIGNED	12,477,093	-10,184,552	2,292,541	427,766	-13,246,081	11,121,351
UNASSIGNED	28,635,084	-21,298,127	7,336,957	412,691	-28,224,158	19,887,199
UNASSIGNED	15,243,142	-11,031,958	4,211,185	650,091	-16,258,632	9,706,575
UNASSIGNED	798,690,616	-474,567,633	324,122,983	28,914,784	-795,507,841	378,450,641
UNASSIGNED	35,954,139	-26,204,224	9,749,915	4,115,621	-32,406,207	19,365,627
UNASSIGNED	37,603,125	-22,460,884	15,142,241	0	-30,097,059	11,544,311
UNASSIGNED	1,580,790	-1,073,676	507,113	99,723	-1,065,299	676,322
LDN	937,637	-432,664	504,973	0	-1,022,843	573,464
LDN	993,879	-459,653	534,226	0	0	0
UNASSIGNED	80,364,342	-60,609,934	19,754,409	0	-90,527,216	63,943,696
UNASSIGNED	0	0	0	0	-15,463,851	15,463,822
UNASSIGNED	63,068,552	-42,864,584	20,203,968	4,562,423	-63,610,623	46,252,749
UNASSIGNED	2,004,625	-1,887,312	117,313	0	-386,409	312,910
UNASSIGNED	611,421	-592,986	18,435	0	0	0
UNASSIGNED	2,564,952	-2,138,652	426,300	174,679	0	0
UNASSIGNED	0	0	0	0	-403,126,336	402,136,286
UNASSIGNED	16,900,295	-8,922,266	7,978,029	0	-41,135,512	24,684,676
UNASSIGNED	482,300	-439,558	42,742	15,483	-208,189	106,765
UNASSIGNED	3,094,428	-2,428,800	665,628	51,423	-4,079,745	3,450,244
UNASSIGNED	16,378,259	-10,732,319	5,645,940	92,121	-16,995,931	15,077,123
UNASSIGNED	5,279,466	-4,668,319	611,148	66,324	-6,343,395	4,382,788
UNASSIGNED	4,544,712	-4,255,577	289,135	1,641	-6,565,207	5,105,482
UNASSIGNED	3,290,909	-3,240,260	50,650	0	-3,329,835	2,699,696
UNASSIGNED	83,024,083	-62,571,135	20,452,948	1,953,363	-89,448,241	65,043,872
UNASSIGNED	147,460,769	-86,703,256	60,757,513	19,892,778	-202,001,349	147,921,878
UNASSIGNED	62,702	-62,702	0	0	0	0
UNASSIGNED	929,819	-278,546	651,273	0	-1,661,407	962,125
UNASSIGNED	4,300,448	-2,469,017	1,831,432	146,223	-4,159,572	1,945,882
UNASSIGNED	81,887,173	-59,274,151	22,613,021	3,493,965	-83,265,425	49,705,738
UNASSIGNED	0	0	0	0	-1,540,928,565	1,540,889,663
UNASSIGNED	22,861,049	-22,857,691	3,358	0	-67,867,066	67,834,709
UNASSIGNED	2,197	-2,197	1	0	0	0
UNASSIGNED	108,112,630	-71,419,795	36,692,835	11,590,253	-107,403,008	95,708,947

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	207,773,268	-169,097,288	38,675,980	0	-235,004,986	188,785,153
UNASSIGNED	14,856,267	-12,532,776	2,323,491	379,687	-7,303,581	5,731,620
UNASSIGNED	38,720	0	38,720	0	-114,890	36,665
UNASSIGNED	643	0	643	0	-533,761	175,061
UNASSIGNED	11,548,802	-10,090,709	1,458,093	1,440,230	-5,787,481	5,787,481
UNASSIGNED	0	0	0	0	-196,188	0
UNASSIGNED	145,492,504	-88,374,531	57,117,972	14,180,821	-150,949,415	101,859,399
UNASSIGNED	231,418,158	-166,123,564	65,294,594	1,936,363	-149,715,912	74,478,709
UNASSIGNED	54,974,111	-33,111,868	21,862,243	2,186,893	-70,516,039	43,898,557
UNASSIGNED	0	0	0	0	-70,927,275	70,925,517
UNASSIGNED	46,689,340	-25,628,212	21,061,128	910,763	-57,655,850	26,046,933
UNASSIGNED	227,254,081	-132,576,415	94,677,666	27,973,571	-163,422,431	120,529,961
UNASSIGNED	8,848,056	-6,404,091	2,443,965	377,406	-8,996,038	5,369,763
UNASSIGNED	123,870,615	-89,660,391	34,210,224	5,285,401	-125,668,214	75,070,077
UNASSIGNED	0	0	0	0	-6,612	3,521
UNASSIGNED	18,338,861	-14,890,410	3,448,451	321,048	-37,499,274	31,425,800
UNASSIGNED	58,777,170	-47,425,808	11,351,362	3,047,130	-34,210,310	29,023,317
UNASSIGNED	67,336,687	-54,794,985	12,541,702	2,359,009	-69,447,798	58,984,542
UNASSIGNED	1,337,272	-1,107,517	229,755	1,860	-1,874,457	1,230,130
UNASSIGNED	110,046	-110,046	0	0	-2,445	2,445
UNASSIGNED	0	0	0	0	-3,774	3,774
UNASSIGNED	148	-107	41	0	-5,195	5,195
UNASSIGNED	97,911,571	-65,351,277	32,560,294	13,762,059	-130,246,015	94,414,367
UNASSIGNED	890	-890	0	0	0	0
UNASSIGNED	2,445	-2,445	0	0	0	0
UNASSIGNED	947,019	-722,758	224,261	0	0	0
UNASSIGNED	31,497,247	-23,732,780	7,764,468	0	-29,168,163	23,188,266
UNASSIGNED	7,909,834	-7,909,834	0	0	-4,722,141	1,111,603
UNASSIGNED	11,417,808	-5,103,305	6,314,503	0	-9,925,038	2,951,439
UNASSIGNED	5,382,725	0	5,382,725	1,666,462	0	0
UNASSIGNED	23,731,085	-19,453,625	4,277,461	0	-22,008,040	15,092,046
UNASSIGNED	179,793,426	-113,790,646	66,002,780	22,918,488	-171,909,281	101,399,817
UNASSIGNED	10,916,746	0	10,916,746	3,736,152	0	0
UNASSIGNED	35,014,810	0	35,014,810	7,811,445	-25,456,054	0
UNASSIGNED	567,197	-498,980	68,217	0	-598,106	397,171
UNASSIGNED	118,411,951	-86,385,651	32,026,299	2,862,054	-149,914,230	122,181,396
UNASSIGNED	141,455	-141,455	0	0	0	0
UNASSIGNED	249,290,823	-145,810,120	103,480,703	24,113,757	-311,390,585	205,090,759
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	0
M71	0	0	0	0	-181,447,095	0
M41	0	0	0	0	-234,533,399	0
M52	0	0	0	0	-387,351,204	0
M52	15,000,718	0	15,000,718	0	-21,018,232	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
	73,722,364	0	73,722,364	0	0	0
M71	0	0	0	0	-82,598,497	0
LONDON CFU	0	0	0	0	0	0
F01	1	0	1	0	0	0
FINANCING	0	0	0	0	0	0
F01	3,983	0	3,983	0	0	0
UNASSIGNED	0	0	0	0	0	0
CASH BOOK	9,587,264	-9,587,264	0	0	-10,003,370	49,987
M42	0	0	0	0	-437,168,169	0
M44	0	0	0	0	-742,080,347	0
M46	0	0	0	0	-855,893,443	0
M47	0	0	0	0	-3,558,965,724	0
M53	0	0	0	0	-489,155,872	0
M48	0	0	0	0	-2,326,389,270	0
M42	4,382,363	0	4,382,363	0	-1,669,682,895	0
M44	6,339,554	0	6,339,554	0	-335,737,457	0
M46	115,200	0	115,200	0	-439,100,995	0
M47	7,606,109	0	7,606,109	0	-821,249,040	0
M53	4,454,809	0	4,454,809	0	-180,431,525	0
M48	17,481,515	0	17,481,515	0	-3,677,113,940	0
FINANCIAL ENG.	20,653,090	0	20,653,090	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	656,261,317	-656,261,317	0	0	0	0
UNASSIGNED	0	0	0	0	-2,163,543,000	216
UNASSIGNED	1,361,620	-1,361,620	0	0	0	0
UNASSIGNED	0	0	0	0	-289	289
UNASSIGNED	216	-216	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	0	0	0	0	0	0
UNASSIGNED	12,980,029	0	12,980,029	0	0	0
INDEX ARBITRAGE	6,700,669,000	0	6,700,669,000	0	0	0
INDEX ARBITRAGE	0	0	0	0	0	0
UNASSIGNED	75	0	75	0	0	0
	17	0	17	0	0	0
	9,030	0	9,030	0	0	0
UNASSIGNED	-1,644,000,000		-1,644,000,000			
	868,000,000		868,000,000			
	760,000,000		760,000,000			
	368,000,000		368,000,000			
	486,000,000		486,000,000			
					20,418,750,000	
	-380,000,000		-380,000,000			
	-150,000,000		-150,000,000			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

-177,801,225,396	138,337,020,769	3,222,111,096	35,883,675,464	80,105,587,272	25,302,463,230	6,244,525,052	4,637,626,813	21,222,771,670	30,141,375,148	42,094,444,405	
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		

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		

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		

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		

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		

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		

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		

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	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

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		

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	

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

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		
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

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	0	0	0	0	0	0
0			0	0	0	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			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0	0		0	0	0	0	0	0	0	0
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	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
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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	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		0	0	0	0	0	0	0	0
0			0	0	0	0		0		
0			0	0	0	0		0		
0	0		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
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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	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		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	

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		

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		

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
-20,625,000,000	0	0	0	0	20,625,000,000		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	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-35,849,641	0	0	35,849,641	0	0		0			
-270,100,248	0	0	0	0	270,100,248		0			
0	0	0	0	0	0		0			
-8,662,632	0	0	0	0	8,662,632		0			
0	0	0	0	0	0		0			
-328,637,284	0	0	328,637,284	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	0	0	21	0	0		0			
0	0	0	0	0	0		0			
-1,991,578	0	0	0	0	1,991,578	0	0	0	0	0
-26,453,222	0	0	26,453,222	0	0		14,394,427			
0	0	0	0	0	0		4,149,239			
0	0	0	0	0	0		0			
-22,080,919	0	0	22,080,919	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			

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			
-28,949,695	0	0	0	0	28,949,695		0			
-2,032,580	0	0	0	0	2,032,580		0			
0	0	0	0	0	0		0			
-8,344,176	0	0	0	0	8,344,176		0			
-2,058,493	0	0	0	0	2,058,493		0			
-10,351,206	0	0	10,351,206	0	0		0			
-37,464,340	0	0	37,464,340	0	0		0			
-6,398,236	0	0	6,398,236	0	0		0			
-54,205	0	0	54,205	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-11,146,607	0	0	0	0	11,146,607		0			
-48,098,767	0	0	48,098,767	0	0	0	-4,149,239	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		0			
0	0	0	0	0	0		0			
-20,516,579	0	0	0	0	20,516,579		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-88,483,191	0	0	88,483,191	0	0	0	0	0	3,788,823	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-50,972,179	0	0	0	0	50,972,179	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-6,233,947	0	0	0	0	6,233,947		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-40,649,696	0	0	0	0	40,649,696		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-19,247,853	0	0	0	0	19,247,853		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			
-141,978,439	0	0	0	0	141,978,439	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-96,849	0	0	0	0	96,849		0			
-26,054	0	0	0	0	26,054		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-16,420,478	0	0	16,420,478	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-171,180,535	0	0	171,180,535	0	0		0			
-37,711,058	0	0	37,711,058	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-13,612,165	0	0	13,612,165	0	0		2,755,482			
-15,121,808	0	0	15,121,808	0	0		0			
-208,675	0	0	208,675	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-34,699,795	0	0	34,699,795	0	0		0			
0	0	0	0	0	0		0			
-6,712	0	0	6,712	0	0		0			
-54,754,478	0	0	54,754,478	0	0	0	7,008,189	0	404,305	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	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-33,748,701	0	0	33,748,701	0	0		1,812,750			
0	0	0	0	0	0		961,786			

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	3,509	0	0	0	0	0
0	0	0	0	0	0		0			
-7,517,207	0	0	7,517,207	0	0	0	0	0	10,069,809	0
0	0	0	0	0	0	0	0	0	0	0
-108,906,230	0	3,721	108,906,230	0	0	0	0	0	169,182	0
-4,435,654	0	0	4,435,654	0	0		182,747			
0	0	0	0	0	0		0			
-89,323,120	0	29,650,822	89,323,120	0	0	0	2,989,388	0	5,171,543	0
0	0	0	0	0	0		0			
-1,200,000	0	0	1,200,000	0	0		0			
-12,583,986	0	0	12,583,986	0	0		0			
-14,265,851	0	0	14,265,851	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	-3,981,599	0
-1,682,984	0	0	1,682,984	0	0	0	928,153	0	0	0
-12,675,690	0	0	12,675,690	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,829,922	0	0	3,829,922	0	0		0			
-2,712,600	0	0	2,712,600	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	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	69,143,332	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	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			
-149	0	0	149	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-22	0	0	22	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-14,219	0	0	0	0	0	0	0	0	0	0
-21,804,150	0	0	0	0	0	0	0	0	0	0
-14,101	0	0	0	0	0	0	0	0	0	0
-7,565,695	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-17,725,954	0	0	0	0	0		0			
-15,974,821	0	0	0	0	0		0			
-993,172	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,341	0	0	0	0	3,216	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-355	0	0	0	0	0		0			
-83,971,740	0	0	0	0	0		0			
-11,185,288	0	0	0	0	0		0			
-5,020,601	0	0	0	0	0		0			
-82,511,855	0	0	0	0	0		0			
-50,706,026	0	0	0	0	0		0			
-71,049,547	0	0	0	0	0		0			
-35,697,388	0	0	0	0	0		0			
-6,980,878	0	0	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	662,602,222	0	0	0	0	0	0
-104,588,205	0	0	0	0	0	0	0	0	0	0
-54,461,094	0	0	0	0	0		0			
-290,018,426	0	0	0	0	0		0			
-1,691,447	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,754,978	0	0	0	0	0	0	0	0	0	0
-17,198,721	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
-58,314,329	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	237,782,280	0	0	15,910,000	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	0	0		0			
0	0	0	0	395,710,454	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		4,254,222			
-5,924,147	0	0	0	0	2,450,724		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
-32,027,638	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-34,272,067	0	0	0	0	0		0			
-84,652,606	0	0	0	0	0		0			
-72,388,350	0	0	0	0	0	0	0	0	0	0
-88,988,066	0	0	0	0	0	0	0	0	0	0
-33,832,579	0	0	0	0	0	0	0	0	0	0
-3,720,370	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		2,882,070			
-971	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-350,700	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	12,816,918	0
0	0	0	0	0	0	0	0	0	0	0
-21,567,648	0	0	0	0	0		0			
-63,841,529	0	0	0	0	0		0			
-3,326,520	0	0	0	0	0		0			
-1,087,000	0	0	0	0	0		0			
-392	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-32,987,143	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,989,952	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-6,657	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,545	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 2705943

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
-993	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-66,921	0	0	0	0	0		20,446,138			
-2,989,949	0	0	0	0	79,685		2,459,230			
-2,062	0	0	0	0	1,493		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		377,323			
-3,141	0	0	0	0	3,141		0			
0	0	0	0	0	7,121	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-132	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-698	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,216,086	0	0	0	0	0		0			
-185	0	0	0	0	0		0			
-149,160	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,701	0	0	0	0	0		0			
-80,111	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-100	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,985	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-625,812	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	0	0		0			
-195,000	0	0	0	0	0		0			
0	0	0	0	174,233,500	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	12,146,590	0	0	0	28,965	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			
-277,253	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,531	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-150,954	0	0	0	0	0		7,723,984			
-284,579	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,115,150	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,716	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-6,517,859	0	0	0	0	0		0			
-78	0	0	0	0	0	0	0	0	0	0
-247,482	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-900	0	0	0	0	0		0			
-2,176,767	0	0	0	0	0		0			
-12,868	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	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	20,356,271	0	0	0	0	265,000,000	0
-4,094	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,123	0	0	0	0	0		1,513,916			
-773,645	0	0	0	0	0		0			
-2	0	0	0	0	0		0			
-9,084	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	12,296,835	0
-4,340,805	0	0	0	0	816,033	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
-55,746,650	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-8,666,588	0	0	0	0	96,504	0	0	0	0	0
-51,523,795	0	0	0	0	0		0			
-41,269,117	0	0	0	0	0		0			
-2	0	0	0	0	0		0			
-1,324,034	0	0	0	0	0		0			
-1,249,213	0	0	0	0	0		0			
0	0	0	0	151,079,347	0	0	0	0	0	0
-124,193,143	0	0	0	0	0	0	0	0	0	0
-4,297,568	0	0	0	0	0		0			
-313,975	0	0	0	0	0	0	0	0	0	0
-1,125,273	0	0	0	0	0		0			
-315,067	0	0	0	0	0		0			
-37,099,470	0	0	0	0	0		0			
-264,454	0	0	0	0	0		0			
-3,164,662	0	0	0	0	0		0			
-33,039	0	0	0	0	0		0			
-41,163	0	0	0	0	0		0			
-2,347,776	0	0	0	0	0		0			
-641,007	0	0	0	0	0		0			
-2,581,196	0	0	0	0	0		0			
-1,443,169	0	0	0	0	0		0			
-1,286,771	0	0	0	0	0		0			
-922,188	0	0	0	0	0		0			
-17,217,864	0	0	0	0	0		0			
-2,422,318	0	0	0	0	0		0			
-1,422,619	0	0	0	0	0		0			
-1,373,865	0	0	0	0	0		0			
-1,702,813	0	0	0	0	0		0			
-409,953	0	0	0	0	0		0			
-292,205	0	0	0	0	0		0			
-1,230,985	0	0	0	0	0		0			
-2,449,657	0	0	0	0	0		0			
-768,692	0	0	0	0	0		0			
-69,491	0	0	0	0	0		0			
-1,316,049	0	0	0	0	0		0			
-845,649	0	0	0	0	0		0			
-415,668	0	0	0	0	0		0			
-2,804,019	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,885,545	0	0	0	0	0		0			
-6,863,299	0	0	0	0	0		0			
-248,449	0	0	0	0	0		0			
-5,232,657	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
-2,989,238	0	0	0	0	0		0			
-2,185,949	0	0	0	0	0		0			
-55,706	0	0	0	0	0		0			
-1,223,427	0	0	0	0	0		0			
-489,468	0	0	0	0	0		0			
-1,786,646	0	0	0	0	0		0			
-447,242	0	0	0	0	0		0			
-1,091,369	0	0	0	0	0		0			
-106,208,986	0	0	0	0	0		0			
-3,314,211	0	0	0	0	0		0			
-85,073	0	0	0	0	0		0			
-1,755,967	0	0	0	0	0		0			
-10,203	0	0	0	0	0		0			
-65,623	0	0	0	0	0		0			
-3,833,344	0	0	0	0	0		0			
-844,756	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,356,255	0	0	0	0	0		0			
-2,175,543	0	0	0	0	0		0			
-789,985	0	0	0	0	0		0			
-4,118,337	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,662,294	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-52,021,788	0	0	0	0	0		0			
-444,560	0	0	0	0	0		0			
-2,453,649	0	0	0	0	0		0			
-215,730	0	0	0	0	0		0			
-2,651,589	0	0	0	0	0		0			
-2,718,912	0	0	0	0	0		0			
-271,427	0	0	0	0	0		0			
-5,242,065	0	0	0	0	0		0			
-937,903	0	0	0	0	0		0			
-2,836,269	0	0	0	0	0		0			
-3,440,524	0	0	0	0	0		0			
-933,264	0	0	0	0	0		0			
-219,191	0	0	0	0	0		0			
-1,898,904	0	0	0	0	0		0			
-791,000	0	0	0	0	0		0			
-293,917	0	0	0	0	0		0			
-767,713	0	0	0	0	0		0			
-2,917,865	0	0	0	0	0		0			
-591,908	0	0	0	0	0		0			
-338,965	0	0	0	0	0		0			
-10,493	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
-1,589,080	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-603,413	0	0	0	0	0		0			
-1,275,420	0	0	0	0	0		0			
-571,028	0	0	0	0	0		0			
-4,117,123	0	0	0	0	0		0			
-1,342,436	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,078	0	0	0	0	0		0			
-551,774	0	0	0	0	0		0			
-3,500,291	0	0	0	0	0		0			
-299,176	0	0	0	0	0		0			
-4,555,535	0	0	0	0	0		0			
-2,158,174	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-756,460	0	0	0	0	0		0			
-3,382,544	0	0	0	0	0		0			
-3,462,562	0	0	0	0	0		0			
-3,299,898	0	0	0	0	0		0			
-467,640	0	0	0	0	0		0			
-125,428	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-524,635	0	0	0	0	0		0			
-4,155,200	0	0	0	0	0		0			
-1,691,836	0	0	0	0	0		0			
-170,451	0	0	0	0	0		0			
-103,635	0	0	0	0	0		0			
-401,921	0	0	0	0	0		0			
-1,534,059	0	0	0	0	0		0			
-363,196	0	0	0	0	0		0			
-411,460	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-104,522	0	0	0	0	0		0			
-4,188,336	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-482,582	0	0	0	0	0		0			
-124,465	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,294,899	0	0	0	0	0		0			
-691,009	0	0	0	0	0		0			
-235	0	0	0	0	0		0			
-10,168,658	0	0	0	0	0		0			
-526,352	0	0	0	0	0		0			
-563,292	0	0	0	0	0		0			
-1,816,320	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
-1,059,908	0	0	0	0	0		0			
-6,304,708	0	0	0	0	0		0			
-2,231,270	0	0	0	0	0		0			
-836,076	0	0	0	0	0		0			
-1,258,796	0	0	0	0	0		0			
-224,346	0	0	0	0	0		0			
-1,861,595	0	0	0	0	0		0			
-5,047,677	0	0	0	0	0		0			
-2,921,918	0	0	0	0	0		0			
-3,121,356	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-160,902	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-136	0	0	0	0	0		0			
-380,352	0	0	0	0	0		0			
-267,587	0	0	0	0	0		0			
-1,696,971	0	0	0	0	0		0			
-141	0	0	0	0	0		0			
-919,213	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,050,288	0	0	0	0	0		0			
-23,401	0	0	0	0	0		0			
0	0	0	0	451,351,305	0	0	0	0	0	0
-21,274	0	0	0	0	0	0	0	0	0	0
-3,058,810	0	0	0	0	0		0			
-847,390,035	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-23,594,590	0	0	0	0	0		0			
-505,927	0	0	0	0	0		0			
-3,362,500	0	0	0	0	0		0			
-7,772,684	0	0	0	0	0		0			
-677,651	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-101,107,710	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-117	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-39,563	0	0	0	0	0		0			
-996,200	0	0	0	0	0	0	0	0	0	0
-73,934,633	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-5,596,138	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-199,291	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			
-94,808	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-24,527,155	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-210,000	0	0	0	0	0		0			
0	0	0	0	1,304,161,278	0	0	0	0	0	0
0	0	0	0	0	0	107,250,000	0	0	0	0
0	0	0	0	0	0		0			
-117,976,807	0	0	0	0	0		0			
-1,639,741	0	0	0	0	0		0			
-237,674,433	0	0	0	0	0		0			
-4,670,382	0	0	0	0	0		0			
-2,386,850	0	0	0	0	0		0			
-329,425	0	0	0	0	0		0			
-183,030,670	0	0	0	0	0		0			
-209,769,406	0	0	0	0	0		0			
-308,370,102	0	0	0	0	0	0	0	0	0	0
-229,488,975	0	0	0	0	0	0	0	0	0	0
-351,871,846	0	0	0	0	0	0	0	0	0	0
-209,080,376	0	0	0	0	0		0			
-141,875,334	0	0	0	0	0	0	0	0	0	0
-1,880,181	0	0	0	0	0		0			
-1,625,272	0	0	0	0	0		0			
-4,122,964	0	0	0	0	0		0			
-66,315	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,797,966	0	0	0	0	0		0			
-16,863	0	0	0	0	0		0			
-42,751	0	0	0	0	0		0			
-32,648,143	0	0	0	0	0	0	0	0	0	0
-64,077,917	0	0	0	0	0	0	0	0	0	0
-61,984,960	0	0	0	0	0		0			
-9,434,474	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,105,609	0	0	0	0	0	0	0	0	0	0
-33,407,381	0	0	0	0	0		0			
-22,358,752	0	0	0	0	0		0			
-26,940,096	0	0	0	0	0		0			
-224,339,576	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-121	0	0	0	0	0		0			
-25,208,178	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0

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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			
-1,637	0	0	0	0	0		0			
-53	0	0	0	0	0		0			
-14,101	0	0	0	0	0	0	0	0	0	0
-7,565,695	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		205,752			
0	0	0	0	0	0		8,018,946			
0	0	0	0	0	0		54,857,342			
0	0	0	0	0	0		1,596,971			
0	0	0	0	0	0		0			
-337,631	0	0	0	0	0	0	0	0	0	0
-24,018	0	0	0	0	0	0	0	0	0	0
-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
-2,654	0	0	0	0	0		0			
-1,134	0	0	0	0	0		0			
-5,252,908	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,976	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	83,919,418	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			
-260,146	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,248,942	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-240,331	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-128	0	0	0	0	0		0			
-1,112,025	0	0	0	0	0	0	0	0	0	0
-35,723,998	0	0	0	0	0		0			
-142,830	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,990	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,427,996	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
-2,454,981	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,115,839	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-5,036,895	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,680,618,733	0	0	0	0	0	0	0	0	0	0
-9,942,438	0	0	0	0	0	0	0	0	0	0
-2,516,922	0	0	0	0	0		0			
-255,043	0	0	0	0	0	0	0	0	0	0
0	0	0	0	773,864,356	0	0	0	0	0	0
0	0	0	0	0	0		0			
-37	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-77,736,450	0	0	0	0	0	0	0	0	0	0
-15,410	0	0	0	0	0		0			
-50,185,061	0	0	0	0	0		200,000			
-53,922,902	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-129,636,974	0	0	0	0	0		0			
-334,559,596	0	0	0	0	0		0			
-75,129,798	0	0	0	0	0		0			
-9,400,269	0	0	0	0	0		0			
-2,952,518	0	0	0	0	0		413,105			
-17,430,602	0	0	0	0	0		23,905			
0	0	0	0	0	0		100,000			
-117,838,695	0	0	0	0	0	0	0	0	0	0
-37,335,392	0	0	0	0	0	0	0	0	0	0
-107,820,503	0	0	0	0	0	0	0	0	0	0
-35,620,754	0	0	0	0	0	0	0	0	0	0
-9,983,542	0	0	0	0	0		0			
-1,654,912	0	0	0	0	0		0			
-10,046,067	0	0	0	0	0		0			
-3,832,197	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
-77,621,036	0	0	0	0	0		0			
0	0	0	0	0	0	488,894,250	0	0	34,126,316	0
0	0	0	0	0	0		0			
-23,175,474	0	0	0	0	0		0			
0	0	0	0	0	0		17,992,882			
-7,475	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,890,002	0	0	0	0	0		0			
-109,880	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-63,620,347	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-490,291,930	0	0	0	0	0	0	0	0	74,110,751	0
-1,506,359,948	0	0	0	0	0	0	0	0	0	0
0	0	0	0	2,671,314,887	0	0	0	0	0	0
-556,510,678	0	0	0	0	0	0	0	0	0	0
-1,193,189	0	0	0	0	0		0			
-735,074,149	0	0	0	0	6,029,582		0			
-3,770,965	0	0	0	0	0		0			
-10,965,222	0	0	0	0	649,873	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-20,667	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-37,550,806	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-282,849,607	0	0	0	0	0		0			
-3,670,235	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-49,899,035	0	0	0	0	0	0	0	0	0	0
-856,341,882	0	0	0	0	0		0			
-850,603	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,332,751	0	0	0	0	0		0			
-13,333	0	0	0	0	0	0	0	0	0	0
-481,601,264	0	0	0	0	0		0			
-129,742,439	0	0	0	0	0		0			
-1,064,767	0	0	0	0	0		0			
-1,178,336,327	0	0	0	0	0		0			
0	0	0	0	0	0		401,070			
0	0	0	0	0	0		3,538,549			
0	0	0	0	0	0	0	24,069,782	0	1,605,783	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
-160	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,070			
0	0	0	0	0	0		26			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		35,000			
0	0	0	0	0	0		0			
0	0	0	0	0	0		806			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,319	0	0	0	0	0		0			
-48,892	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	62,332,543	0
0	0	0	0	0	0		0			
-1,432,057	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		0			
-17,348,750	0	0	0	0	11,281,627		0			
0	0	0	0	0	0		6,397,661			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,547,344	0	0	0	0	1,630,641		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		502,222			
-14,955,083	0	0	0	0	13,733,966	0	7,232,615	0	33,878,378	0
-5,451,560	0	0	0	0	1,256,803		0			
0	0	0	0	0	2,356,505	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-533,374	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	99,240,626	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	0	0		0			
0	0	0	0	0	0		0			
-4,194,683	0	0	0	0	2,492,940		0			
0	0	0	0	0	0		7,715,948			
-744,981	0	0	0	0	321,293		2,167,085			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-591,778	0	0	0	0	487,399	0	0	0	0	0
-6,101,593	0	0	0	0	2,956,989		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	3,100,064	0
-997,528	0	0	0	0	797,447		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		19,566,805			
0	0	0	0	0	67,347	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	147,867	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	81,785,776	0
0	0	0	0	0	0		28,451			
-4	0	0	0	0	0		37,895,806			
-352	0	0	0	0	4		494,343			
0	0	0	0	0	0		100,278,812			
0	0	0	0	0	0		0			
-22,390	0	0	0	0	0	0	1,591,556	0	851,460	0
0	0	0	0	0	0		159,867			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	1,579,980	0	0	0	0	0
-66,947,343	0	0	0	0	18,708,316	0	30,907,714	0	668,591	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	312,236,381	0
0	0	0	0	0	0	0	0	0	42,712,692	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	0	0	0	0	0	0	0	0	-17	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	0	0		0			
-6,004,982	0	0	0	0	18,378,230	0	0	0	2,669,203	0
-4,336	0	0	0	0	2,146		0			
0	0	0	0	0	0		0			
0	0	0	0	0	856,521,999	0	0	0	0	0
0	0	0	0	0	210,303	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-5,414,242	0	0	0	0	2,689,707		623,355			
-4,507,335	0	0	0	0	111,776		0			
-38,450,582	0	0	0	0	18,849,102		0			
-74,937,874	0	0	0	0	43,623,658		5,949,011			
-52,947,361	0	0	0	0	46,231,694		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			
-112,596	0	0	0	0	0		0			
0	0	0	0	0	0		192,819			
-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			
-19,590,185	0	0	0	0	9,446,929		0			
-86,644,565	0	0	0	0	50,307,675		856,732			
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	72,858,686	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-14,219,467	0	0	0	0	8,535,671	0	0	0	5,143,089	0
-774,238	0	0	0	0	750,768		0			
0	0	0	0	0	0	0	0	0	10,904,770	0
0	0	0	0	0	0	0	0	0	0	0
-3,866,250	0	0	0	0	1,930,696	0	0	0	-2,064,565	0
-773,602	0	0	0	0	14,921		0			
-585,143	0	0	0	0	56,048		0			
-9,719,821	0	0	0	0	5,605,054		0			
0	0	0	0	0	0	0	0	0	0	0
-28,922,010	0	0	0	0	12,833,975	0	1,590,957	0	31,310,130	0
-3,913,804	0	0	0	0	587,382		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			
-39,642,099	0	0	0	0	14,296,518		0			
-5,901,461	0	0	0	0	4,200		0			
0	0	0	0	0	0		0			
-4,384,683	0	0	0	0	3,774,210		0			
-304,714	0	0	0	0	71,696		0			
0	0	0	0	0	0		0			
-520,279,876	0	0	0	0	269,302,163		0			
0	0	0	0	0	0		0			
-1,127,829	0	0	0	0	0		0			
-199,952,190	0	0	0	0	10,382,633		0			
0	0	0	0	0	0		0			
0	0	0	0	0	29,263,537	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	32,544,983	0
0	0	0	0	0	0	0	0	0	0	0
-2,582,823	0	0	0	0	1,224,386	0	0	0	-3,619,568	0
-88,013,235	0	0	0	0	34,028,119		0			
-32,721,963	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	0	0	0	0		0			
-3,975,666	0	0	0	0	0		703,000			
0	0	0	0	0	0		0			
-16,270	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,268,658	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-107,830	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	0	0	0	0	0	0	0	0
-299,660	0	0	0	0	0		0			
-5,299,261	0	0	0	0	5,299,039	0	0	0	0	0
-8,879,249	0	0	0	0	9,636	0	4,127,079	0	0	0
-10,268,981	0	0	0	0	415,170		443,959			
-5,664,458	0	0	0	0	416,320	0	7,226,773	0	0	0
-6,655,608	0	0	0	0	846,181		10,212,288			

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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
-3,713,236	0	0	0	0	0		5,146,129			
-14,554,706	0	0	0	0	352,963		1,507,764			
-8,441,457	0	0	0	0	1,109,677		6,866,244			
-22,452,871	0	0	0	0	3,295,822		2,652,504			
-21,225,440	0	0	0	0	7,310,234		2,721,181			
-4,401,000	0	0	0	0	2,422,473		15,709,824			
-264,725,029	0	0	0	0	86,356,631	0	0	0	0	0
-7,105,040	0	0	0	0	0		1,053,750			
-15,867,317	0	0	0	0	0		2,545,135			
-110	0	0	0	0	25		1,016,572			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	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	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		4,761,006			
0	0	0	0	0	0		504,289			
0	0	0	0	0	0		0			
-6,312,901	0	0	0	0	5,192,261	0	0	0	0	0
0	0	0	0	0	0		0			
-2,323,378	0	0	0	0	0		1,499,630			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-1,949,102	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-677,128	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,073,302	0	0	0	0	10,494	0	0	0	0	0
-4,208,807	0	0	0	0	244,462		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 2705943

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
-31,750	0	0	0	0	4,618		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,531,111	0	0	0	0	590,132		0			
-30,065,434	0	0	0	0	6,074,925		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-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			
-3,739,962	0	0	0	0	1,704,622		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	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	728,769	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	19,502	0	0	0	0	0
0	0	0	0	0	0		0			
-506,637	0	0	0	0	230,918		0			
-644,765	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		31,093,131			
0	0	0	0	0	6,850,502		0			
0	0	0	0	0	578,548	0	0	0	0	0
0	0	0	0	0	0		1,677,536			
0	0	0	0	0	25,895	0	0	0	0	0
-10,532,923	0	0	0	0	306,616		0			
0	0	0	0	0	0		2,456,488			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		16,552,810			
-197,901,164	0	0	0	0	116,561	0	13,357,270	0	0	0
-23,156,628	0	0	0	0	20,116	0	11,213,743	0	0	0
-8,925	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		0			
0	0	0	0	0	0		6,941,715			
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		224			
-1,230,405	0	0	0	0	145,453		0			
0	0	0	0	0	12,284	0	112,500	0	0	0
0	0	0	0	0	0		3			
-72,319	0	0	0	0	0		5,053,832			
-17,881	0	0	0	0	0		0			
0	0	0	0	0	0		186,994			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		32,701,173			
-236,187	0	0	0	0	0		1,241,331			
0	0	0	0	0	0		864,711			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,435,600			
0	0	0	0	0	0		24,490,343			
0	0	0	0	0	0		92,287			
0	0	0	0	0	0		1,376,422			
0	0	0	0	0	0		9,284,457			
0	0	0	0	0	0		148,256			
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			
-86,608,463	0	0	0	0	2,345,000		0			
-25,899	0	0	0	0	0		0			
0	0	0	0	0	0		63,844,501			
0	0	0	0	0	0		1,820,670			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,696,964			
0	0	0	0	0	0		253,554			
0	0	0	0	0	0		2,196,401			
0	0	0	0	0	0		1,216,284			
0	0	0	0	0	0		13,436			
0	0	0	0	0	0		0			
-1,839,364	0	0	0	0	54,905		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-378,530	0	0	0	0	18,025	0	0	0	0	0
-481,457	0	0	0	0	137,217		0			
0	0	0	0	0	0		0			
-298,103	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-183,962	0	0	0	0	7,010		0			
0	0	0	0	0	0		0			
-312,758	0	0	0	0	0		0			
-3,132,587	0	0	0	0	409,049		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
-1,111,077	0	0	0	0	51,122	0	0	0	0	0
0	0	0	0	0	57,203	0	0	0	0	0
-172,846	0	0	0	0	0		301,892			
-2,617,968	0	0	0	0	2,762	0	0	0	0	0
0	0	0	0	0	0		0			
-1,151,675	0	0	0	0	0		0			
0	0	0	0	0	233	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		48,450,184			
0	0	0	0	0	25,481,715	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,270,664	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		10,379,833			
0	0	0	0	0	5,835,848		0			
-29,757,579	0	0	0	0	701,084	0	0	0	0	0
-34,361	0	0	0	0	0		0			
-71,368	0	0	0	0	26		2,574,152			
0	0	0	0	0	0		796,674			
-155,818	0	0	0	0	695,147	0	0	0	0	0
-11,306,580	0	0	0	0	8,229,992		0			
0	0	0	0	0	0	0	0	0	15,861	0
0	0	0	0	0	0		1,489,827			
0	0	0	0	0	45,911	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	30,197	0
0	0	0	0	0	0		2,747,957			
0	0	0	0	0	12,862,625	0	0	0	0	0
-7,715,899	0	0	0	0	3,845,693	0	0	0	0	0
0	0	0	0	0	0		0			
-1,106	0	0	0	0	37		0			
0	0	0	0	0	0		16,550,396			
0	0	0	0	0	2,871		857,251			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		7,447,007			
-25,401,392	0	0	0	0	358,189	0	721,325	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
-51,308	0	0	0	0	0		0			
-7,310,875	0	0	0	0	0		0			
-11,556	0	0	0	0	0		0			
0	0	0	0	0	4,648	0	1,180,173	0	0	0
-70,274	0	0	0	0	55,032		0			
0	0	0	0	0	0	0	0	0	801,763	0
0	0	0	0	0	0		1,015,889			
-125,059	0	0	0	0	25,333		0			
-60,547	0	0	0	0	0		0			
0	0	0	0	0	0		56,639,734			
-197,550	0	0	0	0	0		0			
-33,221	0	0	0	0	198,043	0	0	0	0	0
-507,818	0	0	0	0	0	0	5,834,613	0	0	0
-65,473	0	0	0	0	5,631	0	0	0	0	0
-84,856	0	0	0	0	0		950,041			
0	0	0	0	0	0		0			
0	0	0	0	0	0		17,664			
0	0	0	0	0	0		1,511,274			
0	0	0	0	0	0		0			
0	0	0	0	0	166,397	0	0	0	0	0
0	0	0	0	0	1,970,284		12,059,093			
0	0	0	0	0	0		6,024,442			
-2,273	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	9,644,770	0
0	0	0	0	0	0		31,110,521			
0	0	0	0	0	259,087	0	0	0	0	0
0	0	0	0	0	0		0			
-4,115	0	0	0	0	0		0			
-3,725,825	0	0	0	0	3,155,522	0	0	0	21,564,777	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		911,557			
0	0	0	0	0	0		0			
-780,176	0	0	0	0	2,724,127	0	0	0	0	0
-2,628,186	0	0	0	0	446,287		0			
0	0	0	0	0	0		0			
-2,335,920	0	0	0	0	35,712		0			
-336,007	0	0	0	0	38,988		0			
0	0	0	0	0	0	0	0	0	0	0
-94,353,215	0	0	0	0	2,612,988	0	8,295,352	0	0	0
-33,989,763	0	0	0	0	8,113,930		0			
-14,078,622	0	0	0	0	1,328,892		0			
-2,030,972	0	0	0	0	1,238,828		0			
0	0	0	0	0	0		0			
-7,629,093	0	0	0	0	1,380,598	0	0	0	0	0
-298,151	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			
-11,282,870	0	0	0	0	0		1,378,388			
-4,668,603	0	0	0	0	664,630		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,827,307			
-162,640	0	0	0	0	8,252		0			
-3,279,143	0	0	0	0	135,267		0			
-3,825,810	0	0	0	0	420,174		0			
-1,717,571	0	0	0	0	389,008		0			
-1,582,647	0	0	0	0	150,114	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
-8,289,684	0	0	0	0	0		2,156,781			
-8,299,116	0	0	0	0	874,090	0	0	0	0	0
0	0	0	0	0	0	0	970,488	0	0	0
-11,892,546	0	0	0	0	0		0			
-4,331,291	0	0	0	0	2,406,864		0			
-53,894,058	0	0	0	0	6,807		3,943,740			
-4,272,776	0	0	0	0	562,378		0			
0	0	0	0	0	0	0	0	0	0	0
-9,124,326	0	0	0	0	1,321,504	0	19,289	0	0	0
-6,705,588	0	0	0	0	5,453	0	0	0	0	0
-4,208,609	0	0	0	0	726,001		0			
-1,627,846	0	0	0	0	21,177	0	0	0	0	0
0	0	0	0	0	0		839,036			
0	0	0	0	0	0		0			
-37,022,927	0	0	0	0	6,907,833	0	0	0	0	0
0	0	0	0	0	0		0			
-15,866,348	0	0	0	0	1,471,650		0			
0	0	0	0	0	0	0	0	0	0	0
-11,866	0	0	0	0	0		0			
-45,141	0	0	0	0	0		0			
-53,171,511	0	0	0	0	8,173,410	0	0	0	0	0
-4,064	0	0	0	0	11		0			
0	0	0	0	0	0		0			
-13,184,527	0	0	0	0	2,070,422		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,389,058	0	0	0	0	240,795		0			
0	0	0	0	0	0		0			
0	0	0	0	0	195,190	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		316,070			
0	0	0	0	0	1,351	0	4,748,309	0	0	0
-23,027	0	0	0	0	16,002		2,278,310			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	4,939,712	0	135,788,093	0
0	0	0	0	0	0		13,944,241			
0	0	0	0	0	0		28,959,469			
0	0	0	0	0	0		0			
0	0	0	0	0	0		58,762			
0	0	0	0	0	0		71,109			
0	0	0	0	0	0		3,097,346			
0	0	0	0	0	0		805,371			
0	0	0	0	0	0		15,728,522			
0	0	0	0	0	0	0	1,192,728	0	0	0
0	0	0	0	0	0		528,039			
0	0	0	0	0	0		77,756			
-2,160	0	0	0	0	0		4,057,237			
0	0	0	0	0	0		2,162,475			
0	0	0	0	0	0		51,955,865			
0	0	0	0	0	0		332,963			
0	0	0	0	0	0		899,391			
0	0	0	0	0	0		819,455			
0	0	0	0	0	0		4,040			
0	0	0	0	0	0		606,133			
-16,689	0	0	0	0	1,058	0	1,915,770	0	26,585,435	0
0	0	0	0	0	0		12,388,087			
0	0	0	0	0	0		47,685			
-311,559	0	0	0	0	33,786	0	0	0	0	0
0	0	0	0	0	39,283	0	0	0	0	0
0	0	0	0	0	0		10,728,272			
-6,230,283	0	0	0	0	74,003		22,633,227			
-16,035	0	0	0	0	0		130,546,659			
0	0	0	0	0	0		16,021,082			
-1,646,842	0	0	0	0	356,301		1,256,559			
0	0	0	0	0	0	0	0	0	11,604,455	0
-2,396,566	0	0	0	0	484,243		0			
-172,393	0	0	0	0	0		0			
-166,303	0	0	0	0	0		0			
-700,194	0	0	0	0	207,288		0			
-1,879,647	0	0	0	0	123,064		0			
-5,154,590	0	0	0	0	617,862	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-466,172	0	0	0	0	61,224		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	832	0	4,661	0
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	3,283,183	0	0	0	0	0
-189	0	0	0	0	38		0			
-53,285,964	0	0	0	0	27,357		0			
-3,364,036,568	0	0	0	0	561,865,846	0	0	0	0	0
-2,531,384	0	0	0	0	498,915		0			
-2,130,337	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-671,777,513	0	0	0	0	225,734,407	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-112,053,513	0	0	0	0	30,684,189		123,800			
0	0	0	0	0	0	0	0	0	0	0
-26,511,005	0	0	0	0	5,675,265		0			
-1,823,817	0	0	0	0	73,527		0			
-8,979,976	0	0	0	0	1,343,554	0	1,690,793	0	0	0
-1,641,246	0	0	0	0	680,102		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,791,296	0	0	0	0	4,118,317		51,699			
-222,411,539	0	0	0	0	83,979,920	0	20,526,614	0	0	0
-22,165,233	0	0	0	0	4,914,429		0			
0	0	0	0	0	0		0			
-349,580,670	0	0	0	0	13,750,895	0	2,602,021	0	0	0
-1,024,244	0	0	0	0	0		0			
-25,208,394	0	0	0	0	4,636	0	0	0	0	0
-16,165,929	0	0	0	0	2,899,019		0			
-32,899,020	0	0	0	0	88,619		0			
-20,381,332	0	0	0	0	2,385,039		0			
-218,170,725	0	0	0	0	78,230,620	0	32,504,351	0	0	0
-223,840,926	0	0	0	0	33,021,469		4,359,539			
-359,186,767	0	0	0	0	81,331,204	0	651,746	0	0	0
-2,840,488	0	0	0	0	610,334	0	0	0	0	0
-15,429,430	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-29,657,950	0	0	0	0	9,173,164		0			
-31,573,333	0	0	0	0	785,022		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-3,621,472	0	0	0	0	1,215		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,094,630	0	0	0	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-1,966,555	0	0	0	0	240,812	0	0	0	0	0
-104,324	0	0	0	0	40,926		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-462,311	0	0	0	0	68		0			
-11,876,249	0	0	0	0	388,590	0	0	0	0	0
-1,050,624	0	0	0	0	16,156		0			
-117,700	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,602,096	0	0	0	0	283		0			
0	0	0	0	0	0		0			
-6,007	0	0	0	0	2,566		0			
-184,885	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	1,729,188,567	0
-2,191,731,408	0	0	0	0	0	0	0	0	0	0
-164,881,716	0	0	0	0	0	0	0	0	0	0
-7,283,749	0	0	0	0	2,626,009	0	0	0	1,273,975	0
-152,080	0	0	0	0	51		0			
0	0	0	0	0	0		0			
-550,777	0	0	0	0	0		0			
-8,177,183	0	0	0	0	0		0			
-64,858,195	0	0	0	0	18,766,284	0	0	0	35,038	0
0	0	0	0	0	0		0			
-101,155,732	0	0	0	0	25,159,777	0	135,870,500	0	0	0
0	0	0	0	0	0		0			
-546,858	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-8,108,945	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,623,059,621	0	0	0	0	76,435,541	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,370,683,768	0	0	0	0	348,715,351	0	0	0	26,898,901	0
-558,136,535	0	0	0	0	99,587,050	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-12,444,561	0	0	0	0	0		0			
-4,779,116	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	244,417	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
-25,415,059	0	0	0	0	0	0	0	0	0	0
-329	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-264,383,004	0	0	0	0	34,824,287	0	18,236,792	0	0	0
-46,652,241	0	0	0	0	18,819	0	0	0	0	0
-7,330,763	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-11,649,662	0	0	0	0	0		0			
-14,745,129	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,437,564	0	0	0	0	0		17,000,022			
0	0	0	0	0	0		0			
-14,297,785	0	0	0	0	2,688,537	0	0	0	11,183,004	0
0	0	0	0	0	0		7,552,207			
0	0	0	0	0	0		0			
-2,330,845	0	0	0	0	610,185	0	5,594,762	0	0	0
0	0	0	0	0	0		2,221,959			
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
-775,317	0	0	0	0	369,882		0			
-18,466,799	0	0	0	0	6,047,782	0	0	0	0	0
-14,821,614	0	0	0	0	3,212,706	0	58,277	0	0	0
0	0	0	0	0	0		0			
-30,331,221	0	0	0	0	0	0	0	0	0	0
-76,971,417	0	0	0	0	0		0			
-99,234,127	0	0	0	0	1,020,239		177,362			
0	0	0	0	0	0		0			
-15,604,667	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-602,382	0	0	0	0	81,731		0			
-1,667,239	0	0	0	0	3,256	0	0	0	0	0
-20,235	0	0	0	0	109,607	0	151,170	0	0	0
-5,433,924	0	0	0	0	15,135		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		11,861			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-10,508	0	0	0	0	29		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			
-13	0	0	0	0	0	0	0	0	0	0
-5,082,633	0	0	0	0	7,142	0	0	0	0	0
-11,519,591	0	0	0	0	5,207,049	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	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-629,993	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-84,927	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-10,617,276,672	0	0	0	0	0		0			
-1,496	0	0	0	0	0	0	0	0	0	0
-3,508,813	0	0	0	0	839,260	0	99,220	0	0	0
0	0	0	0	0	0		0			
-7,632,420	0	0	0	0	8,764,604	0	0	0	0	0
-4,125,619	0	0	0	0	479,653	0	0	0	0	0
-4,694,363	0	0	0	0	567,959	0	171,951	0	0	0
-5,675,753	0	0	0	0	863,778	0	0	0	0	0
-2,090,693	0	0	0	0	230,076	0	0	0	0	0
0	0	0	0	0	0		318,376			
-3,824	0	0	0	0	0	0	0	0	0	0
-79,464,579	0	0	0	0	48,406		919,971			
-3,915,727	0	0	0	0	382,942	0	0	0	0	0
-14,948	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,195,160	0	0	0	0	7,907	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-35,163	0	0	0	0	0	0	0	0	0	0
-360,662	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
-33,822,546	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-1,178,393	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,511,144	0	0	0	0	589,801	0	2,406,843	0	0	0
-33,470,923	0	0	0	0	6,671,147	0	0	0	0	0
-2,283,210	0	0	0	0	426,062	0	16,392,818	0	0	0
-7,662,200	0	0	0	0	2,241,189		0			
-11,491,479	0	0	0	0	679,047	0	0	0	0	0
-103,353	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		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-33,093,414	0	0	0	0	1,606,110	0	0	0	0	0
-5,434,340	0	0	0	0	408,340	0	52,630	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,231,176			
0	0	0	0	0	0	0	0	0	0	0
-57,757,222	0	0	0	0	2,151,132	0	0	0	0	0
-4,854,975	0	0	0	0	1,091,678	0	0	0	0	0
0	0	0	0	0	0		45,228,683			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-12,886	0	0	0	0	0	0	0	0	0	0
-7,536,314	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-778,850	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-3,420	0	0	0	0	0	0	0	0	0	0
-5,812,678	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	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,764,750	0	0	0	0	0	0	0	0	0	0
-2,710,910	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-10,755,856	0	0	0	0	0	0	0	0	0	0
-10,624,559	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			
-4,710,340	0	0	0	0	0	0	0	0	0	0
-4,026,126	0	0	0	0	0	0	0	0	0	0
-1,679,963,166	0	0	0	0	0	0	0	0	23,874,869	0
-3,341,645,630	0	0	0	0	0	0	0	0	0	0
-56,396,334	0	0	0	0	0	0	0	0	0	0
-4,287,970	0	0	0	0	0	0	0	0	0	0
-412,766,692	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		0			
-28,896,886	0	0	28,896,886	0	0		0			
-16,533,694	0	0	16,533,694	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	0		0			
-5,447,694	0	0	5,447,694	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	4,934,605	0	0	0	0	0	6,092	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		3,567,281			
0	0	0	0	0	0		4,000,824			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	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	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	122,531,597	0
0	0	0	0	0	0	0	0	0	0	0
-4,454,635	0	0	4,454,635	0	0		0			
0	0	0	0	0	0		50,000,000			
0	0	0	0	0	0		539,928			
0	0	0	0	0	0	0	0	0	781,851	0
-668,393	0	0	0	0	668,393	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
-4,227,732	0	0	4,227,732	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-152,165,148	0	0	135,672,310	0	16,492,838	0	0	0	0	0
-16,144,884	0	0	16,144,884	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-711,554	0	0	711,554	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	-138,872,286	0
0	0	0	0	0	0	0	0	0	240,134,660	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		14,603,977			
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	0	0	0	0	0	0
-28,251,528	0	0	0	0	28,251,528	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,336,215	0	0	0	0	5,336,215	0	0	0	0	0
-5,165,032	0	0	0	0	5,165,032	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			
-1,022	0	0	1,022	0	0		0			
-699	0	0	699	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	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	2,582,852,390	0	0	0
	0	0	0	0	0	0		0		
	0	0	0	0	0	0	0	0	1,659,272,249	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	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		20,902			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		3,424,267			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-93,915,836	0	0	93,915,836	0	0		0			
-55,697,928	0	0	55,697,928	0	0		0			
-1,145,480,687	0	0	1,145,480,687	0	0	0	690,284	0	0	0
-3,662,807,813	0	0	3,662,807,813	0	0	0	3,055	0	0	0
0	0	0	0	0	0		0			
-437,749,860	0	0	437,749,860	0	0		0			
-146,311,981	0	0	146,311,981	0	0	0	0	0	0	0
-3,998,753,039	0	0	3,998,753,039	0	0	0	10,270,844	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		543,738			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-427,204,645	0	0	2,727,204,645	0	0	0	689,513	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-317,094,953	0	0	317,094,953	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-36,064,822	0	0	36,064,822	0	0		0			
-131,402,983	0	0	131,402,983	0	0		0			
-25,280,280	0	0	25,280,280	0	0		0			
-1,149,182,163	0	0	1,149,182,163	0	0		2,005,913			
-443,120,411	0	0	443,120,411	0	0		19,778,714			
-1,599,659,491	0	0	1,599,659,491	0	0		0			
-5,346	0	0	5,346	0	0		0			
-368,285,074	0	0	368,285,074	0	0		52,484,773			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,485,357	0	0	14,485,357	0	0		0			
0	0	0	0	0	0		0			
-9,966	0	0	9,966	0	0		0			
0	71,674,190	0	-71,674,190	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-61,385,292	0	0	61,385,292	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-754,470	0	0	754,470	0	0		60,248,403			
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
-1,343,389	0	0	1,343,389	0	0		23,350,450			
-1,494	0	0	1,494	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	1,258,505	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-505,779	0	0	505,779	0	0		6,116,490			
-468,934,531	0	0	468,934,531	0	0	0	-26,204,903	0	0	0
0	0	0	0	0	0	0	0	0	77,652,625	0
0	0	0	0	0	0		0			
-4,932,816	0	0	4,932,816	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-812,325,150	0	0	812,325,150	0	0		0			
0	-279,875,922	0	0	0	0		0			
-180,506,057	0	0	180,506,057	0	0		0			
-793,375,387	0	0	793,375,387	0	0	0	0	0	0	0
-434,495,872	0	0	434,495,872	0	0		0			
-6,725,497	0	0	6,725,497	0	0		0			
-2,505,846,536	0	0	2,505,846,536	0	0		0			
-4,983,260,763	0	0	4,983,260,763	0	0		0			
-134,798,722	0	0	134,798,722	0	0		0			
-921	0	0	0	0	921		0			
-50,517,773	0	0	50,517,773	0	0		0			
0	0	0	0	0	0		0			
-17,389,494	0	0	17,389,494	0	0		0			
-10,803,501,983	0	0	10,803,501,983	0	0		0			
0	2,164,874,880	0	-2,164,874,880	0	0	0	0	0	0	0
0	322,723,508	0	-322,723,508	0	0	0	0	0	0	0
0	971,319,599	0	-971,319,599	0	0	0	0	0	0	0
-324,876,901	0	0	324,876,901	0	0		0			
-29,223,200	0	0	29,223,200	0	0		0			
0	0	0	0	0	0		0			
-325,122	0	0	325,122	0	0		590,664			
0	0	0	0	0	0		0			
-168,926	0	0	168,926	0	0		0			
0	0	0	0	0	0	0	-590,664	0	307,705,630	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
-5,928	0	0	5,928	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-33,509,023	0	0	33,509,023	0	0		0			
-12,573,901	0	0	12,573,901	0	0		0			
-221,223,701	0	0	221,223,701	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-27,603,726	0	0	27,603,726	0	0		0			
0	0	0	0	0	0		0			
-144,265,383	0	0	144,265,383	0	0		0			
-183,298,564	0	0	183,298,564	0	0		0			
0	0	0	0	0	0		0			
-347,657,276	0	0	347,657,276	0	0		0			
-13,916,102	0	0	13,916,102	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-521,385,972	0	0	521,385,972	0	0		406,213			
-49,862,690	0	0	49,862,690	0	0		0			
0	428,286,471	0	-428,286,471	0	0	0	0	0	0	0
0	0	0	-6,088,120,910	0	0	0	-2,016,574	0	0	0
-1,259,670	0	0	1,259,670	0	0		0			
-1,319,634,399	0	0	1,319,634,399	0	0	0	0	0	0	0
-2,102,590	0	0	2,102,590	0	0		0			
0	5,555,050,524	0	-5,555,050,524	0	0	0	0	0	0	0
-4,768,482,990	0	0	4,768,482,990	0	0	0	2,846,836	0	0	0
-2,370,921,316	0	0	2,370,921,316	0	0		0			
0	10,065,013	0	-10,065,013	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-5,920	0	0	0	0	5,920		0			
0	0	0	0	0	0		0			
-668,393	0	0	0	0	668,393	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

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			
-11,924,227	0	0	0	0	11,924,227		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,401,655	0	0	7,401,655	0	0		0			
-18,152,992	0	0	18,152,992	0	0	0	0	0	0	0
-4,292,268	0	0	4,292,268	0	0		0			
-23,801,437	0	0	23,801,437	0	0		0			
-581,662	0	0	581,662	0	0		0			
0	0	0	0	0	0		0			
-598,200	0	0	0	0	598,200		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	8,957,260	0
0	0	0	0	0	0	0	0	0	0	0
-37,679,403	0	0	37,679,403	0	0		0			
0	0	0	0	0	0		74,799			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-53,097,496	0	0	53,097,496	0	0		0			
-2,972,730	0	0	0	0	2,972,730		0			
-187,769,491	0	0	0	0	187,769,491	0	0	0	0	0
0	0	0	0	0	0		0			
-14,652,135	0	0	0	0	14,652,135		0			
-5,256	0	0	0	0	5,256		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-284	0	0	0	0	284		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-222,679,686	0	0	0	0	222,679,686		0			
0	0	0	0	0	0		0			
-244,042,795	0	0	0	0	244,042,795	0	0	0	0	0
-197,069	0	0	0	0	197,069		0			
-2,418,853	0	0	0	0	2,418,853		0			
-515,665	0	0	0	0	515,665		0			
-101,946	0	0	0	0	101,946		0			
-154,021,538	0	0	0	0	154,021,538		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			
-87,850,825	0	0	0	0	87,850,825		0			
-65,081,709	0	0	0	0	65,081,709	0	0	0	0	0
0	0	0	0	0	0		0			
-246,276	0	0	246,276	0	0		0			
-75,847,595	0	0	75,847,595	0	0		1,516,005			
-39,295,172	0	0	39,295,172	0	0		0			
-155,183,172	0	0	155,183,172	0	0	0	10,879,576	0	0	0
-33,331,139	0	0	33,331,139	0	0		16,009			
-3,368,043	0	0	3,368,043	0	0		0			
-27,667	0	0	27,667	0	0		0			
-46,231,098	0	0	46,231,098	0	0		0			
-12,249,260	0	0	12,249,260	0	0		0			
-5,797,946	0	0	5,797,946	0	0		0			
-24,893,540	0	0	24,893,540	0	0		0			
-70,508,470	0	0	70,508,470	0	0		0			
-14,632,009	0	0	14,632,009	0	0		0			
-6,582,272	0	0	6,582,272	0	0		0			
-1,030,118	0	0	1,030,118	0	0		0			
-5,015,085	0	0	5,015,085	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-673,454	0	0	673,454	0	0		0			
-1,375,566	0	0	1,375,566	0	0		0			
-3,987,369	0	0	3,987,369	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		702,794			
-4,670,713	0	0	4,670,713	0	0		0			
0	0	0	0	0	0		0			
-45,709,854	0	0	0	0	45,709,854		0			
-7,794,573	0	0	0	0	7,794,573		0			
-40,731,459	0	0	0	0	40,731,459		0			
0	0	0	0	0	0		0			
-44,972	0	0	0	0	44,972		0			
-900,159	0	0	0	0	900,159		0			
-12,526,783	0	0	0	0	12,526,783		0			
-39,310,378	0	0	0	0	39,310,378		0			
0	0	0	0	0	0		0			
-5,071,548	0	0	0	0	5,071,548		0			
0	0	0	0	0	0		0			
0	0	0	0	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
-4,550,418	0	0	0	0	4,550,418		0			
0	0	0	0	0	0		0			
-12,955,542	0	0	0	0	12,955,542		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-75,271,728	0	0	75,271,728	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,228,007	0	0	18,228,007	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		4,300,074			
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	0	0	0		0			
0	0	0	0	0	0		0			
-47,054,658	0	0	47,054,658	0	0		0			
-2,250,570	0	0	2,250,570	0	0		0			
-24,492,636	0	0	24,492,636	0	0		0			
0	0	0	0	0	0		0			
-6,211,030	0	0	6,211,030	0	0		0			
0	0	0	0	0	0		0			
-9,433,530	0	0	9,433,530	0	0		0			
-3,204,812	0	0	3,204,812	0	0		0			
-5,568,512	0	0	5,568,512	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	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,196,758	0	0	2,196,758	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	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		395,860			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,003,890	0	0	2,003,890	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-16,734,763	0	0	16,734,763	0	0	0	5,411,644	0	0	0
-5,647,425	0	0	5,647,425	0	0		0			
-252,568,349	0	0	252,568,349	0	0		40,979,257			
-987,338	0	0	987,338	0	0		0			
-34,380,453	0	0	34,380,453	0	0		0			
0	0	0	0	0	0		0			
-17,098,548	0	0	17,098,548	0	0		0			
-11,208,932	0	0	11,208,932	0	0		0			
-13,394,586	0	0	13,394,586	0	0		1,111,089			
-462,129	0	0	462,129	0	0		0			
-3,690,500	0	0	3,690,500	0	0		0			
-1,113,791	0	0	1,113,791	0	0		0			
-2,235,413	0	0	2,235,413	0	0		0			
-86,099,712	0	0	86,099,712	0	0		29,816,975			
-5,359,794	0	0	5,359,794	0	0		0			
-1,019,142	0	0	1,019,142	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,463,194	0	0	8,463,194	0	0	0	0	0	0	0
-8,554,526	0	0	8,554,526	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,776,102	0	0	9,776,102	0	0		0			
-1,280,221	0	0	1,280,221	0	0		0			
-242,679	0	0	242,679	0	0	0	0	0	0	0
-32,356,824	0	0	32,356,824	0	0		0			
-5,411,376	0	0	5,411,376	0	0		0			
0	0	0	0	0	0		0			
-111,853,887	0	0	111,853,887	0	0		0			
-5,708,236	0	0	5,708,236	0	0		0			
-63,308	0	0	63,308	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
-1,266,152	0	0	1,266,152	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			
-6,085,294	0	0	6,085,294	0	0		0			
0	0	0	0	0	0		0			
-433,092	0	0	433,092	0	0		0			
-65,529,298	0	0	65,529,298	0	0		0			
-52,451,974	0	0	52,451,974	0	0		12,222,860			
-48,236	0	0	48,236	0	0		0			
-1,316,055	0	0	1,316,055	0	0		2,365,941			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-434,756	0	0	434,756	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,529,523	0	0	8,529,523	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,832,238	0	0	9,832,238	0	0		0			
-1,450,828	0	0	1,450,828	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,730,645	0	0	11,730,645	0	0		464,250			
-13,404,328	0	0	13,404,328	0	0		0			
0	0	0	0	0	0		0			
-9,244,685	0	0	9,244,685	0	0		2,475,053			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-239,086	0	0	239,086	0	0		259,625			
0	0	0	0	0	0		0			
-253,308	0	0	253,308	0	0		0			
0	0	0	0	0	0		0			
-88,872,492	0	0	88,872,492	0	0		340,706			
-8,968,467	0	112,271	8,968,467	0	0	0	983,755	0	0	0
0	0	0	0	0	0		2,346,800			
-124,971,919	0	0	124,971,919	0	0		0			
-61,714,563	0	0	61,714,563	0	0		0			
-4,465,325	0	0	4,465,325	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
-52,799,296	0	0	52,799,296	0	0		0			
-3,180,945	0	0	3,180,945	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,574,341	0	0	0	0	1,574,341		0			
-798,777	0	0	0	0	798,777		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-56,304,475	0	0	56,304,475	0	0		0			
-306,536	0	0	306,536	0	0		0			
-26,979,134	0	0	26,979,134	0	0		0			
-14,291,103	0	0	14,291,103	0	0		0			
-16,448,122	0	0	16,448,122	0	0		0			
0	0	0	0	0	0		0			
-6,950,004	0	0	6,950,004	0	0		0			
-16,843,493	0	0	16,843,493	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	8,902,691	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-30,549,553	0	0	0	0	30,549,553		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		7,217,085			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,925,000			
-43	0	0	43	0	0		0			
-8,718,464	0	0	0	0	8,718,464		0			
-6,953,428	0	0	0	0	6,953,428		0			
-17,343,157	0	0	0	0	17,343,157		0			
-4,968,156	0	0	0	0	4,968,156		0			
-3,092,125	0	0	0	0	3,092,125		0			
-32,837,802	0	0	0	0	32,837,802		0			
-11,073,109	0	0	0	0	11,073,109		0			
-14,822,168	0	0	0	0	14,822,168		0			
-42,013	0	0	0	0	42,013		0			
-62,170,062	0	0	0	0	62,170,062		0			
-25,334,518	0	0	0	0	25,334,518		0			
-81,309,745	0	0	0	0	81,309,745		0			
-2,042,617	0	0	0	0	2,042,617		0			
-47,937,722	0	0	0	0	47,937,722		0			
-838,367	0	0	0	0	838,367		0			
-10,033,631	0	0	0	0	10,033,631		0			
-5,543,815	0	0	0	0	5,543,815		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
-8,481,011	0	0	0	0	8,481,011		0			
-1,821,111	0	0	0	0	1,821,111		0			
-7,364,233	0	0	0	0	7,364,233		0			
-4,156,059	0	0	0	0	4,156,059		0			
-15,347,284	0	0	0	0	15,347,284		0			
-38,207,089	0	0	0	0	38,207,089		0			
-1,003,069	0	0	0	0	1,003,069		0			
-59,429,355	0	0	0	0	59,429,355		0			
-11,130,481	0	0	0	0	11,130,481		0			
-8,575,543	0	0	0	0	8,575,543		0			
-10,898,604	0	0	0	0	10,898,604		0			
-2,009,207	0	0	0	0	2,009,207		0			
-3,997,292	0	0	0	0	3,997,292		0			
-1,312,662	0	0	0	0	1,312,662		0			
-7,780,409	0	0	0	0	7,780,409		0			
-7,985,408	0	0	0	0	7,985,408		0			
-1,385,318	0	0	0	0	1,385,318		0			
-995,184	0	0	0	0	995,184		0			
-3,009,636	0	0	0	0	3,009,636		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,049,661	0	0	7,049,661	0	0		0			
-54,149,571	0	0	54,149,571	0	0		0			
1	0	0	-1	0	0	0	0	0	0	0
-14,938,836	0	0	14,938,836	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-668,393	0	0	0	0	668,393	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	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,869,182	0	0	1,869,182	0	0		0			
-4,147,743	0	0	0	0	4,147,743		0			
0	0	0	0	0	0		0			
-8,909,382	0	0	0	0	8,909,382		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-3,400,792	0	0	0	0	3,400,792		0			
-1,950,708	0	0	0	0	1,950,708		0			
-16	0	0	0	0	16		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
-3,956,305	0	0	0	0	3,956,305		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	0	0		0			
0	0	0	0	0	0		0			
-4,923,177	0	0	4,923,177	0	0		0			
-9,959,224	0	0	9,959,224	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,131,390	0	0	15,131,390	0	0	0	0	0	0	0
-28,202	0	0	28,202	0	0	0	0	0	0	0
-637,818	0	0	637,818	0	0		0			
0	0	0	0	0	0		0			
-1,642	0	0	1,642	0	0		0			
0	0	0	0	0	0		0			
-30,056,804	0	0	0	0	30,056,804		0			
0	0	0	0	0	0		0			
-41,492,329	0	0	0	0	41,492,329		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-896,453	0	0	0	0	896,453		0			
0	0	0	0	0	0		0			
-48,796,877	0	0	0	0	48,796,877	0	0	0	0	0
-3,821,370	0	0	0	0	3,821,370		0			
-28,392,548	0	0	0	0	28,392,548		0			
0	0	0	0	0	0		0			
-19,561,546	0	0	0	0	19,561,546	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,357,179	0	0	0	0	4,357,179		0			
-10,111,500	0	0	0	0	10,111,500		0			
-72,774,987	0	0	0	0	72,774,987		0			
0	0	0	0	0	0		0			
-5,534,879	0	0	0	0	5,534,879		0			
-9,984,601	0	0	0	0	9,984,601		0			
-1,831,264	0	0	0	0	1,831,264		0			
-7,520,803	0	0	0	0	7,520,803		0			
0	0	0	0	0	0		0			
-138	0	0	0	0	138		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
-4,892,384	0	0	0	0	4,892,384		0			
-914,133	0	0	0	0	914,133		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,969,895	0	0	0	0	6,969,895		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,220,378	0	0	1,220,378	0	0		0			
0	0	0	0	0	0		0			
-11	0	0	11	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			
-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	0	0	0		0			
0	0	0	0	0	0		0			
-4,678,604	0	0	4,678,604	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	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	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			
-1,980,000	0	0	1,980,000	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	0	0	0		0			
-5,638	0	0	5,638	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			
-1,491	0	0	1,491	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,979,472	0	0	6,979,472	0	0		7,548,696			
0	0	0	0	0	0		1,608,484			
-11,607,230	0	0	11,607,230	0	0		230,158			
-22,529,345	0	0	22,529,345	0	0		5,736,658			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,366,760	0	0	7,366,760	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-3,366,174	0	0	3,366,174	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-197,302,999	0	0	197,302,999	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			
-14,729,359	0	0	0	0	14,729,359		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-64,966,861	0	0	64,966,861	0	0		0			
-8,085	0	0	8,085	0	0		0			
-6,039,613	0	0	6,039,613	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		5,529,216			
0	0	0	0	0	0	0	-5,529,216	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-7,588,693	0	0	0	0	7,588,693		0			
-1,472,060	0	0	0	0	1,472,060		0			
0	0	0	0	0	0		0			
-80,638	0	0	0	0	80,638		0			
0	0	0	0	0	0		0			
-1,016,352	0	0	0	0	1,016,352		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-715,250	0	0	0	0	715,250		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,475	0	0	0	0	18,475		0			
-83,297	0	0	0	0	83,297		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-320,190	0	0	0	0	320,190		0			
0	0	0	0	0	0		0			
-681,922	0	0	0	0	681,922		0			
-1,049,648	0	0	0	0	1,049,648		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	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
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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			
-46,068,994	0	0	0	0	46,068,994	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-236,214,824	0	0	236,214,824	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-175,039	0	0	0	0	175,039		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,840,077	0	0	0	0	11,840,077		0			
0	0	0	0	0	0		0			
-4,597,727	0	0	0	0	4,597,727		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,215,706	0	0	0	0	4,215,706		0			
0	0	0	0	0	0		0			
-1,054,042	0	0	0	0	1,054,042		0			
0	0	0	0	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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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	1,444,510	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	0	0	0		0			
-17,162,999	0	0	17,162,999	0	0		0			
-28,293,192	0	0	28,293,192	0	0		2,803			
-29,841,622	0	0	29,841,622	0	0	0	36,297,511	0	0	0
-8,359	0	0	8,359	0	0		0			
-26,161,122	0	0	26,161,122	0	0		0			
-198,008,520	0	0	198,008,520	0	0		0			
-1,086,929	0	0	1,086,929	0	0		0			
-132	0	0	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
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	6,038,855	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-18,687,949	0	0	18,687,949	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,996,731	0	0	2,996,731	0	0		0			
0	5,759,008	0	0	0	0		0			
-309,879,652	0	0	309,879,652	0	0		0			
0	0	0	0	0	0		0			
-3,566,943	0	0	3,566,943	0	0		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	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			

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	60,000,000	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	203,213	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-34,305,165	0	0	0	0	34,305,165		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		87,500			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	-84,516,657	0	274,150,654	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-64,565,208	0	0	64,490,093	0	75,115	0	0	0	0	0
-271	0	0	271	0	0		1,506,087			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-64,200,639	0	0	64,200,639	0	0		0			
0	0	0	0	0	0		0			
-36,755,601	0	0	36,755,601	0	0		0			
0	0	0	0	0	0		0			
-48,471,518	0	0	48,471,518	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,557,336	0	0	10,557,336	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		83,010,569			
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	-3,990,126	0	0	0
-6,494,685	0	0	6,494,685	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-28,173,881	0	0	28,173,881	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-49,985,917	0	0	49,985,917	0	0		0			
0	0	0	0	0	0		2,970,855			
0	0	0	0	0	0		0			
-129,660,440	0	0	129,660,440	0	0		0			
-4,847,119	0	0	4,847,119	0	0		0			
-5,478	0	0	5,478	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-13,329,578	0	0	13,329,578	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-60,588,990	0	0	60,588,990	0	0		0			
0	0	0	0	0	0	0	1,226,645	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	50,684,375	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			
-173,287,942	0	0	173,287,942	0	0		0			
0	0	0	0	0	0		0			
-413,519	0	0	413,519	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	15,409,003	0		0			
0	37,535,210	0	0	0	0		0			
0	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		525,208,804			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-100,194,137	0	0	100,194,137	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	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	-525,208,804	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	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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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
-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	1,629,289,168	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	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			

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			
-89,478,268	0	0	89,478,268	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-118,796,754	0	0	118,796,754	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,417	0	0	2,417	0	0		915,017			
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			
-26,860,492	0	0	26,860,492	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-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	0	0		0			
0	0	0	0	0	0		0			
0	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	167,718,334	0	0	0	0		0			
0	91,743	0	0	0	0		0			
0	288,723,215	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	21,194,264	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	1,209,838	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	3,002,137	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		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	4,934,605	0	0	0	0	0	6,092	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-25,968	0	0	25,968	0	0		0			
0	0	0	0	0	0		0			
-460,195	0	0	460,195	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	120,006,819	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
-17,843,040	0	0	17,843,040	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-55,124,325	0	0	55,124,325	0	0		0			
0	0	0	0	0	0	0	0	0	42,974,219	0
-151,336,024	0	0	151,336,024	0	0		0			
0	0	0	0	0	0		0			
-58,258,713	0	0	58,258,713	0	0		0			
-828,856,526	0	0	828,856,526	0	0		0			
-105,351,482	0	0	105,351,482	0	0		0			
-1,161,595,005	0	0	1,161,595,005	0	0		0			
-349,584,417	0	0	349,584,417	0	0		0			
-3,237,529,150	0	0	3,237,529,150	0	0		0			
-497,024,110	0	0	497,024,110	0	0		0			
-3,465,151,900	0	0	3,465,151,900	0	0		0			
0	0	0	0	0	0		0			
-49,299,222	0	0	49,299,222	0	0		0			
-201,449,069	0	0	201,449,069	0	0		0			
-274,689,595	0	0	274,689,595	0	0		0			
0	0	0	0	0	0	0	0	0	68,619,651	0
0	0	0	-2,362,807,389	0	2,362,807,389	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
17,843,040	0	0	-17,843,040	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-8,697,865	0	0	8,697,865	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-97,881,246	0	0	97,881,246	0	0		0			
0	0	0	0	0	0		0			
-38,674,313	0	0	38,674,313	0	0		0			
-15,667,844	0	0	15,667,844	0	0		0			
0	0	0	0	0	0		0			
-1,335,059	0	0	1,335,059	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-25,197,958	0	0	25,197,958	0	0	0	0	0	0	0
-7,794,494	0	0	7,794,494	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
-8,637,169	0	0	8,637,169	0	0		0			
0	0	0	0	0	0		0			
-7,616,016	0	0	7,616,016	0	0		4,857,413			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,877,977	0	0	14,877,977	0	0		0			
-14,486,529	0	0	14,486,529	0	0		0			
0	0	0	0	0	0		0			
-26,900,468	0	0	26,900,468	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-591,744	0	0	591,744	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-11,490,779	0	0	11,490,779	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			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-14,257,676	0	0	14,257,676	0	0		0			
0	0	0	0	0	0		0			
-131,395	0	0	131,395	0	0		0			
-3,356,172	0	0	3,356,172	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	1,282,977	0
0	0	0	0	0	0	0	0	0	1,395,577	0
0	0	0	0	0	0	0	0	0	346,597	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	619	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	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

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	3,474,996	0
0	0	0	0	0	0	0	0	0	1,707,129	0
0	0	0	0	0	0	0	0	0	8,186,865	0
0	0	0	0	0	0	0	0	0	9,773,004	0
0	0	0	0	0	0	0	0	0	4,323,797	0
0	0	0	0	0	0	0	0	0	205,520	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		9,000,000			
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
-18,762,683	0	0	18,762,683	0	0		2,065,162			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	106,653	0
0	0	0	0	0	0	0	0	0	745,339	0
0	0	0	0	0	0	0	0	0	2,865,342	0
0	0	0	0	0	0	0	0	0	36,224	0
0	0	0	0	0	0	0	0	0	111,737	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-25,487,035	0	0	25,487,035	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			
-86,738	0	0	86,738	0	0		0			
0	0	0	0	0	0		0			
-27,755	0	0	27,755	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	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	-9,869,210	0	0	0	0	0	8,124	0	0	0
-16,448,684	0	0	16,448,684	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	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			
-31	0	0	31	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	1,498,518	0	0	0
0	0	0	0	0	0	0	500	0	0	0
0	0	0	0	0	0		750,000			
0	0	0	0	0	0	0	3,749,023	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,981,235	0	0	15,981,235	0	0		0			
-2,188,514	0	0	2,188,514	0	0		0			
-7,823,036	0	0	7,823,036	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,227,544	0	0	5,227,544	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1			

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
-137,065,080	0	0	137,065,080	0	0	0	2,315,384	0	0	0
-10	0	0	10	0	0	0	1,253,676	0	0	0
-6,377,727	0	0	6,377,727	0	0	0	5,000,000	0	0	0
0	0	0	0	0	0		0			
-54,114,585	0	0	54,114,585	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	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
-12,406,430	0	0	12,406,430	0	0		0			
0	0	0	0	0	0		0			
-575,985,984	0	0	575,985,984	0	0		1,971,730			
-1,012,881,390	0	0	1,012,881,390	0	0		0			
-358,295,528	0	0	358,295,528	0	0	0	2,632,151	0	0	0
-256,296	0	0	256,296	0	0		0			
-200,253,977	0	0	200,253,977	0	0		0			
-95,656,827	0	0	95,656,827	0	0		0			
-10,997,689	0	0	10,997,689	0	0		0			
-621,749,100	0	0	621,749,100	0	0		0			
-261	0	0	261	0	0		0			
-68,501,623	0	27,844,414	68,501,623	0	0		0			
-761	0	0	761	0	0		0			
-1,123,250,625	0	609,969,734	1,123,250,625	0	0	0	0	0	0	0
-1,275	0	0	1,275	0	0		0			
-802,928,415	0	802,928,233	802,928,415	0	0	0	0	0	0	0
-714,120,439	0	654,893,068	714,120,439	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-220,494	0	0	220,494	0	0	0	0	0	0	0
-99,781,425	0	0	99,781,425	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	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	8	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
0	0	0	0	0	0	0	1,024,798	0	0	0
-23,940,614	0	0	23,940,614	0	0		0			
0	0	0	0	0	0		0			
-468,097,280	0	342,336,065	468,097,280	0	0		0			
-325,071,707	0	221,594,503	325,071,707	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-451,777,596	0	0	451,777,596	0	0	0	74,305,946	0	0	0
-4,949,208,453	0	0	4,949,208,453	0	0	0	0	0	0	0
-9,729,300	0	0	9,729,300	0	0	0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
-30,594,105	0	0	30,594,105	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-156,281,435	0	0	156,281,435	0	0	0	0	0	0	0
-428,048,353	0	0	428,048,353	0	0		0			
-91,831,287	0	0	91,831,287	0	0		0			
-196,830,710	0	0	196,830,710	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,123,785	0	0	11,123,785	0	0		10,289,441			
-124,653,088	0	0	124,653,088	0	0		0			
0	0	0	0	0	0		0			
-205,266,110	0	160,248,894	205,266,110	0	0		0			
-651,789,028	0	304,713,831	651,789,028	0	0	0	0	0	0	0
-19,556,158	0	7,102,808	19,556,158	0	0		0			
-434,944,594	0	0	434,944,594	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-525,878	0	0	525,878	0	0		0			
-62,129,984	0	0	62,129,984	0	0	0	0	0	0	0
-46,989,816	0	0	46,989,816	0	0	0	7,157,424	0	0	0
-5,630,111	0	0	5,630,111	0	0		0			
-601,510	0	0	601,510	0	0		0			
0	0	0	0	0	0		0			
-55,280,015	0	1,222,450	55,280,015	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			
-103,380	0	0	103,380	0	0		0			
-11,263,711	0	0	11,263,711	0	0	0	0	0	0	0
-32,422,273	0	4,302,241	32,422,273	0	0		0			
-150,615,501	0	262,051	150,615,501	0	0		0			
-36,395,318	0	6,354,463	36,395,318	0	0		0			
-9,189,025	0	1,817,219	9,189,025	0	0	0	0	0	0	0
-48,519,566	0	69,234	48,519,566	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-7,461,342	0	948,446	7,461,342	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
-1,716,557	0	623,454	1,716,557	0	0		0			
-83,151,072	0	27,548,111	83,151,072	0	0		0			
0	0	0	0	0	0		0			
-82,958,285	0	7,733,080	82,958,285	0	0	0	0	0	0	0
-15,571,243	0	0	15,571,243	0	0		0			
-7,888,511	0	6,756,889	7,888,511	0	0		0			
-33,362,450	0	0	33,362,450	0	0		0			
-1,180,039	0	0	1,180,039	0	0		0			
-57,474,019	0	0	57,474,019	0	0		0			
-4,862,821	0	0	4,862,821	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-6,087,011	0	0	6,087,011	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,104,013	0	0	4,104,013	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-2,428,649	0	0	2,428,649	0	0		0			
-109,166,772	0	0	109,166,772	0	0		21,289,138			
-60,001,304	0	0	60,001,304	0	0		12,703,593			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,304,286	0	0	1,304,286	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-4,470,736	0	3,075,094	4,470,736	0	0		3,056,495			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-19,113	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
-149	0	0	149	0	0		0			
0	0	0	0	0	0		0			
-22	0	0	22	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-12,377	0	0	12,377	0	0		0			
0	0	0	0	0	0		0			
-25,197,958	0	0	25,197,958	0	0	0	0	0	0	0
-49,603,113	0	0	49,603,113	0	0	0	4,235,736	0	0	0
-11,674,802	0	0	11,674,802	0	0		0			
-464,615	0	0	464,615	0	0		0			
-221,705,416	0	0	221,705,416	0	0	0	0	0	0	0
-5,778,166	0	0	5,778,166	0	0		0			
0	0	0	0	0	0		0			
-13,595,385	0	0	13,595,385	0	0		0			
-3,241,823	0	0	3,241,823	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-917,289	0	0	917,289	0	0		0			
-5,685,168	0	0	5,685,168	0	0		1,959,125			
0	0	0	0	0	0		7,134,837			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	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			
-2,586,432	0	0	2,586,432	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-108,804	0	0	108,804	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,030,550	0	0	5,030,550	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
-222,929	0	0	222,929	0	0	0	0	0	0	0
-566	0	0	566	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-85,036	0	0	85,036	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		35,314			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	133,450,816	0
0	0	0	0	0	0	0	0	0	744,280,237	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	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			
-7,378,539	0	0	7,378,539	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	7,747,367	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	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

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	192,153	0	2,275	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	174,105,750	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-68,800	0	0	0	0	68,800		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-5,008	0	0	0	0	5,008		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		7,628,366			
0	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
-9	0	0	0	0	9		0			
-33,674	0	0	0	0	33,674		0			
-27,162	0	0	0	0	27,162		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		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		4,360,579			
-1,406,103	0	0	0	0	1,406,103		0			
0	0	0	0	0	0		30,855			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	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	14,301,898,893	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	-156,405,537	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	14,726,677	0		0			
-8	0	0	0	0	8		0			
0	0	0	0	0	0		0			
0	100,908	0	0	0	0		0			
0	0	0	0	0	0		139,539,459			
0	0	0	0	246,701,116	0		0			
0	0	0	0	0	0		0			
0	0	0	0	8,026,059	0		0			
0	24,669,529	0	0	0	0		0			
0	0	0	0	0	0		9,080,848			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	12,414,768	0
0	0	0	0	0	0		7,785,229			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	223,275,463	0	0	0	0		0			
0	471,454,140	0	0	0	0		0			
0	0	0	0	0	0		4,093,631			
0	0	0	0	0	0		5,498,086			
0	0	0	0	0	0		681,518			
0	0	0	0	0	0		346,947			
-188	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	12,146,590	0	0	0	34,140	0	0
-33,189,509	0	0	0	0	0		0			
-3,413,535	0	0	0	0	0		0			
-27,772,833	0	0	0	0	0		0			
-10,753,868	0	0	0	0	0		0			
-26,022,011	0	0	0	0	0		0			
-27,039,090	0	0	0	0	0		0			
-107,125,747	0	0	0	0	0		0			
-20,882,308	0	0	0	0	0		0			
-43,878,080	0	0	0	0	0		0			
-112,048,905	0	0	0	0	0		0			
-21,622,413	0	0	0	0	0		0			
-19,010,595	0	0	0	0	0		0			
-132,070,089	0	0	0	0	0		0			
-22,427,175	0	0	0	0	0		0			
-29,878,436	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
-15,862,163	0	0	0	0	0		0			
-2,212,526	0	0	0	0	0		0			
-6,504,805	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-73,735,631	0	0	0	0	0		0			
-233,897,315	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-867,293	0	0	0	0	0		0			
-33,274,872	0	0	0	0	0		0			
-178,602	0	0	0	0	0		0			
-49,753,377	0	0	0	0	0		0			
-22,283,910	0	0	0	0	0		0			
-481	0	0	0	0	0		0			
-2,784,970	0	0	0	0	0		0			
-51,813,528	0	0	0	0	0		0			
-26,499,484	0	0	0	0	0		0			
-1,626,581	0	0	0	0	0		0			
-18,536,382	0	0	0	0	0		0			
-2,339,452	0	0	0	0	0		0			
-232,055,271	0	0	0	0	0		0			
-6,103,370	0	0	0	0	0		0			
-157,138,808	0	0	0	0	0		0			
-7,220,581	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-1,762,136	0	0	0	0	0		0			
-1,657,254	0	0	0	0	0		0			
-20,209,997	0	0	0	0	0		0			
-1,046,253	0	0	0	0	0		0			
-1,295,749	0	0	0	0	0		0			
-667,004	0	0	0	0	0		0			
-8,268,308	0	0	0	0	0		0			
-5,210,042	0	0	0	0	0		0			
-820	0	0	0	0	0		0			
-716,317	0	0	0	0	0		0			
-10,476,424	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	1,631,882,635	0	4,134,831	0	0	0	0
0	0	0	0	0	528,045,988	0	0	0	0	0
-1,759,375	0	0	0	0	0		0			
-80,868,492	0	0	0	0	0	0	0	0	0	0
0	0	0	0	6,602,682,058	0	-14,602	0	0	1,931,694	349,061,548
0	0	0	0	169,022,375	0	39,394,882	0	2,403,253,893	0	0
0	0	0	0	0	3,539,298,250	0	646,917,616	9,662,782,368	0	22,895,028,035
0	4,871,785,651	0	0	12,859,873,848	0	2,473,625,271	0	236,825,940	0	0
0	0	0	0	0	375,472,526	0	0	151,417,622	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
-206,021,775	0	0	0	0	3,158,222	0	2,635,152	0	0	0
-37,728,728	0	0	0	0	0		457,040			
-161,665,040	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-4,750,012	0	0	0	0	327,408	0	526,901	0	0	0
0	0	0	0	0	0		0			
-3,906,217	0	0	0	0	94,779	0	266,834	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-194,788	0	0	0	0	156	0	0	0	0	0
0	0	0	0	0	0		0			
-997,158	0	0	0	0	801	0	0	0	0	0
-473,157	0	0	0	0	379	0	0	0	0	0
-107,782	0	0	0	0	87	0	0	0	0	0
-1,507,094	0	0	0	0	1,211	0	0	0	0	0
-8,821,493	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-365,144,145	0	0	0	0	59,313,970		27,026,247			
0	0	0	0	0	0		0			
0	0	0	0	0	5,311,864	0	0	0	0	0
0	0	0	0	0	0		0			
-5,482	0	0	0	0	0		0			
-2,998,392	0	0	0	0	0		0			
-8,346,800	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-10,583,541	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-46,526,263	0	0	0	0	0		0			
-7,947,348	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
-58,272,790	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			
-27,784,379	0	0	0	0	0		0			
-435,754,230	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-247,910,882	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			
-7,964,275	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-66,629,805	0	0	0	0	0		0			
-113,114	0	0	0	0	0	0	0	0	0	0
-4,062,990	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-611	0	0	0	0	0		0			
-37,264	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-814,648	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-933,504	0	0	0	0	0		0			
-14,945,615	0	0	0	0	0		0			
0	0	0	0	1,545,342,459	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	136,500,000	0	0	0	0
-40,117,161	0	0	0	0	919,980	0	7,485	0	0	0
-22,495	0	0	0	0	22,040		0			
-148,191,451	0	0	0	0	3,744,103	0	35,286,529	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-176,330,650	0	0	0	0	1,536,765	0	1,483,592	0	0	0
-520,023,684	0	0	0	0	6,678,745	0	58,581,020	0	0	0
-1,783,897	0	0	0	0	0		700,890			
0	0	0	0	0	0		0			
-26,997,169	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-226,489	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-765,980	0	0	0	0	0	0	0	0	0	0
-8,142	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,042,709	0	0	0	0	0	0	0	0	0	0
0	0	0	0	876,545,292	0	0	1,695,724	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	2,192,567,210	0
0	0	0	857,854,593	0	641,778,762	0	64,334,274	0	0	0
0	0	0	337,597,673	0	-267,597,673	0	0	0	225,616,668	0
0	0	0	0	0	0		222,401			
-144,039,725	412,155,824	0	0	1,092,520	0		19,152,936			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-418,926	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,929			
0	793,526,392	0	0	0	0		0			
0	101,932,360	0	0	0	0		0			
0	0	0	0	7,406,984,036	0	0	0	0	0	0
0	166,545,939	0	0	0	0		0			
0	0	0	0	64,040,794	0		0			
0	2,919,555,657	0	0	0	0		0			
0	85,512,766	0	0	0	0		0			
0	65,770,550	0	0	0	0		0			
0	38,846,538	0	0	0	0		0			
0	0	0	0	0	0	0	0	101,628,570	0	0
0	0	0	-1,126,111,653	0	0	0	0	0	2,176,811	0
0	427,369,414	0	0	1,143,489,032	0		654,031			
0	68,175,000	0	0	0	0		0			
-40,347,252	0	0	0	0	0		0			
-21,479	0	0	0	0	0		0			
-2,112,287,039	7,621,713,190	0	0	2,365,423,456	0		125,010,412			
-254,283,459	267,028,478	0	0	237,447,722	0		0			
-11,605,800	144,263,403	0	0	0	0		4,648,836			
-772,768,412	6,044,191	0	0	0	0		0			
0	0	0	0	0	0		0			
0	104,130,750	0	0	0	0		0			
0	0	0	0	0	0		0			
-44,049,554	-38,841,529	0	960,935,526	0	0	0	0	0	0	0
-23,123,944	14,838,710	0	0	0	0		0			
0	10,229,272	0	0	0	0		0			
0	26,582,072	0	0	0	0		0			
0	1,864,576	0	0	0	0		0			
0	0	0	0	0	0		0			
0	6,675,164,332	0	0	-1,629,289,168	0	0	0	0	0	0
0	352,612	0	0	0	0		0			
0	751,046,427	0	0	0	0		0			
0	31,856,268	0	0	0	0		0			
0	3,713,801,964	0	0	0	0		0			
0	0	0	0	7,814,164,515	0		0			
0	0	0	-5,491,000,142	0	0	0	0	0	0	0
0	0	0	0	35,078,803	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	65,622,041	0		0			
0	4,654,002,632	0	0	0	0		0			
0	131,230,447	0	0	0	0		0			
0	0	0	-40,680,969,719	0	0	0	0	0	0	0
0	114,805,501	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,515,226,328	0	0	0	0	0		0			
-475,305,396	0	0	0	0	0	0	0	0	0	0
0	10,417,771,451	0	-753,743,000	0	0	0	0	0	0	0
-192,083,556	0	0	0	0	0		0			
-51,536,574	0	0	0	0	0		0			
0	1,007,112,463	0	0	0	0		0			
0	12,331,890,242	0	0	0	0		105,423			
0	14,074,871,889	0	0	0	0		157,062,977			
0	9,264,472,666	0	0	0	0		0			
-63,607	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-15,626,392	0	0	0	0	0		0			
-207,176	0	0	0	0	0		0			
-731,439,278	0	0	0	0	0		0			
-1,133,225,804	0	0	0	0	0		0			
0	0	0	0	0	0	0	263,041,723	0	0	0
0	-1,362,954,745	0	0	0	0	0	0	0	0	0
0	843,828,714	0	0	0	0		0			
0	133,212,360	0	0	0	0		0			
0	0	0	0	2,574,196,994	0		0			
0	0	0	0	14,620,306,285	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	3,440,389,147	0	0	0	0	0	0	0	0	0
0	891,319,641	0	0	0	0		0			
0	0	0	0	1,935,069,216	0	0	0	0	0	0
0	0	0	0	526,944,515	0		0			
0	0	0	0	8,434,612,196	0		0			
-1,249,564	0	0	0	0	0		0			
0	26,221,695	0	0	0	0		0			
0	868,824,493	0	0	0	0		0			
-38,587,745	0	0	0	0	0		0			
-552,897,454	0	0	0	0	0		0			
0	0	0	0	1,091,954,017	0		0			
0	18,499,569	0	0	0	0		0			
0	454,097,320	0	0	0	0		0			
0	1,983,504,087	0	0	0	0		0			
0	2,666,379,304	0	0	0	0		0			
0	3,967,584,107	0	0	0	0		0			
0	232,356,010	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	277,636,059	0	0	0	0		0			
0	128,087,445	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	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
-96,928,658	0	0	47,059,030	0	49,869,628	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	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	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
-46,285	0	0	0	0	0		75,736			
0	0	0	0	0	0		0			
0	0	0	0	0	1,092,885,805	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	916,131,204	0	0	0	0	0
0	0	0	0	0	0	0	167,451,673	2,501,167,131	0	5,589,047,168
0	0	0	0	0	151,617,657	0	0	61,143,182	0	0
0	0	0	0	0	28,829,338	0	0	0	0	0
-150,574,705	0	0	0	0	0	0	0	0	5,629,212	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-2,889,477	0	0	0	0	1,111,699		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		126,597			
-106,097	0	0	0	0	0		0			
-1,591,764	0	0	0	0	1,591,764		0			
-2,239,773	0	0	0	0	1,383,670		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			
-6,884,302	0	0	0	0	3,790,880		0			
0	0	0	0	0	0		0			
-6,811,169	0	0	0	0	0		14,046,377			
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
-96,063,993	0	0	0	0	37,150,972		0			
-338,834,376	0	0	0	0	170,221,152		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-46,539,901	0	0	0	0	24,555,697		0			
0	0	0	0	0	0		0			
-5,897,831	0	0	0	0	5,789,676		60,352			
-2,534,497	0	0	0	0	0		0			
-21,410,489	0	0	0	0	9,320,786		0			
0	0	0	0	0	0		0			
-488,642	0	0	0	0	0		0			
-159,270,126	164,371,422	0	0	0	82,522,972	0	0	0	0	0
-95,875,272	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	327,864,087	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-8,055,040	0	0	0	0	3,239,238		0			
0	0	0	0	0	0		0			
-49,446,673	0	0	0	0	29,754,699		0			
-19,352	0	0	0	0	0		0			
-13,316,196	0	0	0	0	3,330,106		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-7,029,356	0	0	0	0	3,693,619		0			
-6,657,211	0	0	0	0	265,066		0			
0	0	0	0	0	0		0			
-845	0	0	0	0	127		0			
-13,466,571	0	0	0	0	7,868,025		0			
-50,878,019	0	0	0	0	35,771,326		0			
0	0	0	0	0	0		0			
-12,953,354	0	0	0	0	7,225,844		0			
0	0	0	0	0	31,413,075	0	0	0	0	0
-27,309,672	0	0	0	0	16,086,603		14,062			
-3,668,074	0	0	0	0	1,416,396		0			
-21,930,999	0	0	0	0	11,651,629		0			
-37,222,928	0	0	0	0	17,341,381		0			
-126,098	0	0	0	0	68,366		0			
-8,043,021	0	0	0	0	4,647,758		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-474,151	0	0	0	0	331,927		0			
-30,360	0	0	0	0	17,982		70,312			
-15,726,458	0	0	0	0	8,818,061		0			
-2,605,239	0	0	0	0	1,324,907		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
-3,292,491	0	0	0	0	1,893,160		0			
-42,660,941	0	0	0	0	22,460,891		0			
0	0	0	0	0	0		0			
-677,929	0	0	0	0	609,468		0			
-67,334	0	0	0	0	39,294		0			
-989,030	0	0	0	0	422,211		0			
0	0	0	0	0	0		0			
-2,613,090	0	0	0	0	1,515,036		0			
-41,107,664	0	0	0	0	24,570,892		0			
-6,138,451	0	0	0	0	3,198,209		0			
-38,656,852	0	0	0	0	21,141,581		0			
0	0	0	0	0	0		0			
-11,877,836	0	0	0	0	2,727,240		0			
-9,504	0	0	0	0	3,250		0			
-8,920,253	0	0	0	0	4,147,434		0			
-5,019,481	0	0	0	0	2,730,917		0			
-91,368,422	0	0	0	0	47,670,436		0			
-151,116	0	0	0	0	93,860		0			
-2,112,946	0	0	0	0	1,313,097		0			
-663,526	0	0	0	0	412,412		0			
-1,398,742	0	0	0	0	869,443		0			
-122,589,324	0	0	0	0	63,834,919		0			
-16,207,772	0	0	0	0	7,408,789		0			
-10,261,400	0	0	0	0	4,771,625		0			
-162,137	0	0	0	0	37,861		0			
0	0	0	0	0	0		47,805			
-1,221,718	0	0	0	0	777,510		0			
-3,824,312	0	0	0	0	3,526,368		0			
-6,846	0	0	0	0	4,608		0			
-166,970	0	0	0	0	107,003		0			
-5,496,959	0	0	0	0	2,817,098		0			
0	0	0	0	0	0		25,757			
0	0	0	0	0	0	0	684,742	0	118,966,111	0
0	0	0	0	0	0	0	0	0	0	0
13,547,937,045	19,571,184,910	0	0	-1,846,981,923	0	0	0	0	0	0
-24,444,858	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-606,958,791	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-9,830,557,513	11,843,771,691	0	0	0	0		0			
-237,883,952	0	0	0	0	0		0			
-13,298,000,525	-19,571,184,919	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
10,372,117,456	-6,994,532,950	0	0	0	0	0	0	0	0	0
24,435,165	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	84,239,230	0	0	0	0	0	127,888	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		71,241			
0	0	0	0	0	0		1,771,482			
0	0	0	0	0	0		936,819			
0	0	0	0	0	0		43,471			
0	0	0	0	0	0		0			
0	0	0	0	0	0		1,461,263			
0	0	0	0	0	0		636,628			
0	0	0	0	0	0		5,259,072			
0	0	0	0	0	0		0			
-3,600,557	0	0	0	0	89,885	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-27,149,764	0	0	0	0	7,098,549		0			
-42,973,874	0	0	0	0	2,654,291	0	0	0	0	0
0	0	0	0	0	627,562,423	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	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	0		0			
0	0	0	0	0	0	0	0	0	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 2705943

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	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0		0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	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			

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	837,980		0			
0	0		0	0	548,808		0			
0	0		0	0	322,142		0			
0	0		0	0	118,699		0			
0	0		0	0	4,797,467		0			
0	0		0	0	168,096		0			
0	0		0	0	2,500,486		0			
0	0		0	0	24,364		0			
0	0		0	0	47,420		0			
0	0		0	0	66,327,461		0			
0	0		0	0	225,234		0			
0	0		0	0	956		0			
0	0		0	0	2,272,417		0			
0	0		0	0	2,160,427		0			
0	0		0	0	1,707,324		0			
0	0		0	0	6,253,295		0			
0	0		0	0	1,356,200		0			
0	0		0	0	188,515		0			
0	0		0	0	13,887,046		0			
0	0		0	0	13,138		0			
0	0		0	0	5,101,118		0			
0	0		0	0	10,312,138		1,106,491			
0	0		0	0	4,737		0			
0	0		0	0	140		0			
0	0		0	0	210		0			
0	0		0	0	384,243		1,636,881			
0	0		0	0	0		0			
0	0		0	0	3,983,793		0			
0	0		0	0	5,937,179		0			
0	0		0	0	357,374		0			
0	0		0	0	4,318,370		0			
0	0		0	0	905,746		0			
0	0		0	0	164,431		0			
0	0		0	0	957,886		0			
0	0		0	0	12,408,362		0			
0	0		0	0	11,030,649		0			
0	0		0	0	63,359		0			
0	0		0	0	2,018,406		0			
0	0		0	0	4,770,761		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	1,278,971		0			
0	0	0	0	0	4,128,916		304,103			
0	0	0	0	0	11,475		0			
0	0	0	0	0	90,317,571		1,088,983			
0	0	0	0	0	251,393		0			
0	0	0	0	0	657,723		0			
0	0	0	0	0	31,365,471		0			
0	0	0	0	0	61,853,550		0			
0	0	0	0	0	69,519,650		0			
0	0	0	0	0	328,862		0			
0	0	0	0	0	1,994,566		0			
0	0	0	0	0	60,096,248		18,616,993			
0	0	0	0	0	497,813		0			
0	0	0	0	0	6,634,055		0			
0	0	0	0	0	880,417		0			
0	0	0	0	0	164,431		0			
0	0	0	0	0	243,935		0			
0	0	0	0	0	475,858		0			
0	0	0	0	0	5,285,493		0			
0	0	0	0	0	10,520,390		0			
0	0	0	0	0	12,536,461		0			
0	0	0	0	0	58,369		0			
0	0	0	0	0	364,545,474		7,005,637			
0	0	0	0	0	690,259		0			
0	0	0	0	0	11,502,011		1,932,090			
0	0	0	0	0	294,558		0			
0	0	0	0	0	386,960		0			
0	0	0	0	0	273,253		0			
0	0	0	0	0	250,172		0			
0	0	0	0	0	33,885,866		0			
0	0	0	0	0	505,309		0			
0	0	0	0	0	723,533		55,352			
0	0	0	0	0	1,163		0			
0	0	0	0	0	422,194		0			
0	0	0	0	0	2,916,409		0			
0	0	0	0	0	766,663		0			
0	0	0	0	0	455,113		0			
0	0	0	0	0	1,533,394		701,480			
0	0	0	0	0	337,506		0			
0	0	0	0	0	84,376		0			
0	0	0	0	0	283,147		0			
0	0	0	0	0	7,746,053		11,014,161			
0	0	0	0	0	703,782		22,097			
0	0	0	0	0	19,288		0			
0	0	0	0	0	10,459,145		0			
0	0	0	0	0	10,891		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	659,831		0			
0	0	0	0	0	2,133,149		0			
0	0	0	0	0	58,584		0			
0	0	0	0	0	26,987,677		0			
0	0	0	0	0	334,004,850		0			
0	0	0	0	0	3,999,593		891,028			
0	0	0	0	0	0		7,315,510			
0	0	0	0	0	263		0			
0	0	0	0	0	27,864,501		1,296,299			
0	0	0	0	0	301,645		0			
0	0	0	0	0	227,298		0			
0	0	0	0	0	761,948		352,400			
0	0	0	0	0	140,260,776		29,814,686			
0	0	0	0	0	8,138,220		0			
0	0	0	0	0	17,358		0			
0	0	0	0	0	32,252,960		873,432			
0	0	0	0	0	3,601,068		3,102			
0	0	0	0	0	6,230		0			
0	0	0	0	0	31,382		0			
0	0	0	0	0	163,522		0			
0	0	0	0	0	115,090		0			
0	0	0	0	0	337,344		0			
0	0	0	0	0	36,982		0			
0	0	0	0	0	7,509,604		208,693			
0	0	0	0	0	5,281,770		301,770			
0	0	0	0	0	135,120		0			
0	0	0	0	0	3,156,075		706,202			
0	0	0	0	0	1,890,011		0			
0	0	0	0	0	2,383,917		0			
0	0	0	0	0	15,612,378		0			
0	0	0	0	0	40		0			
0	0	0	0	0	362,314		0			
0	0	0	0	0	417,649		0			
0	0	0	0	0	34,246,171		0			
0	0	0	0	0	130,599		0			
0	0	0	0	0	92,547		0			
0	0	0	0	0	20,314,882		0			
0	0	0	0	0	9,243,607		0			
0	0	0	0	0	102,139		0			
0	0	0	0	0	3,347		0			
0	0	0	0	0	27,290,732		0			
0	0	0	0	0	19,041,946		1,390,281			
0	0	0	0	0	2,306,891		0			
0	0	0	0	0	34,319,644		1,967,139			
0	0	0	0	0	240,339		0			
0	0	0	0	0	1,090,115		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	2,415,009		111,222			
0	0	0	0	0	886,291		0			
0	0	0	0	0	6,162,943		0			
0	0	0	0	0	0		99,550			
0	0	0	0	0	9,174,379		556,112			
0	0	0	0	0	5,358,961		166,834			
0	0	0	0	0	0		99,000			
0	0	0	0	0	5,298,814		0			
0	0	0	0	0	33,550		0			
0	0	0	0	0	8,560,663		0			
0	0	0	0	0	64,491		0			
0	0	0	0	0	68,390		0			
0	0	0	0	0	328,083		0			
0	0	0	0	0	259,261		0			
0	0	0	0	0	101,284		0			
0	0	0	0	0	0		118,387			
0	0	0	0	0	6,983,489		0			
0	0	0	0	0	0		11,000			
0	0	0	0	0	16,260,272		0			
0	0	0	0	0	71,270,092		0			
0	0	0	0	0	289,529,433		4,062,383			
0	0	0	0	0	13,900,696		0			
0	0	0	0	0	7,027		0			
0	0	0	0	0	0		5,466,575			
0	0	0	0	0	652,778		0			
0	0	0	0	0	598		0			
0	0	0	0	0	7,128,170		0			
0	0	0	0	0	114,727,140		0			
0	0	0	0	0	56,360,893		0			
0	0	0	0	0	71,701,471		0			
0	0	0	0	0	12,449		0			
0	0	0	0	0	299,998		0			
0	0	0	0	0	156,910		0			
0	0	0	0	0	10,246,243		0			
0	0	0	0	0	6,864		0			
0	0	0	0	0	3,506		0			
0	0	0	0	0	7,297,261		0			
0	0	0	0	0	83,260,186		0			
0	0	0	0	0	2,018,367		0			
0	0	0	0	0	2,977,781		0			
0	0	0	0	0	246,389,509		1,751			
0	0	0	0	0	0		0			
0	0	0	0	0	19,910,883		0			
0	0	0	0	0	630,010		0			
0	0	0	0	0	11,254,667		0			
0	0	0	0	0	24,568,391		330,945			

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	3,616,081		85,673			
0	0	0	0	0	9,927,405		0			
0	0	0	0	0	341,426		0			
0	0	0	0	0	14,661,820		6,509,975			
0	0	0	0	0	80,904,067		4,955,615			
0	0	0	0	0	91,153		0			
0	0	0	0	0	63,566		0			
0	0	0	0	0	1,222,520		0			
0	0	0	0	0	3,607,544		0			
0	0	0	0	0	178,596		0			
0	0	0	0	0	687,843		0			
0	0	0	0	0	92		0			
0	0	0	0	0	92		0			
0	0	0	0	0	0		20,710			
0	0	0	0	0	70,609		0			
0	0	0	0	0	0		448,947			
0	0	0	0	0	5,849		0			
0	0	0	0	0	635,971		0			
0	0	0	0	0	3,737,731		0			
0	0	0	0	0	2,229,852		1,622,344			
0	0	0	0	0	2,750		0			
0	0	0	0	0	2,758		0			
0	0	0	0	0	485,429		0			
0	0	0	0	0	17,339		0			
0	0	0	0	0	145,988		0			
0	0	0	0	0	41,008		0			
0	0	0	0	0	3,476		0			
0	0	0	0	0	254,399		0			
0	0	0	0	0	1,222,186		0			
0	0	0	0	0	1,939,289		0			
0	0	0	0	0	428,477		0			
0	0	0	0	0	13,592,642		0			
0	0	0	0	0	1,140,729		0			
0	0	0	0	0	400,235		0			
0	0	0	0	0	328,340		20			
0	0	0	0	0	543,726		0			
0	0	0	0	0	19,292		0			
0	0	0	0	0	21,264		0			
0	0	0	0	0	0		76,800			
0	0	0	0	0	105,045		0			
0	0	0	0	0	639,460		100,857			
0	0	0	0	0	39,764		0			
0	0	0	0	0	637,399		0			
0	0	0	0	0	0		47,528			
0	0	0	0	0	705,949		98,137			
0	0	0	0	0	802,671		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	344,966		0			
0	0	0	0	0	20,451		0			
0	0	0	0	0	35,773		0			
0	0	0	0	0	0		0			
0	0	0	0	0	823,769		0			
0	0	0	0	0	160,391		0			
0	0	0	0	0	536,186		245,157			
0	0	0	0	0	6,910		0			
0	0	0	0	0	12,296,562		0			
0	0	0	0	0	13,820,813		0			
0	0	0	0	0	26,778,968		0			
0	0	0	0	0	734,860		58,660			
0	0	0	0	0	115,615,657		0			
0	0	0	0	0	0		2,334,343			
0	0	0	0	0	255		0			
0	0	0	0	0	0		4,463,696			
0	0	0	0	0	62,270		0			
0	0	0	0	0	1,898,266		0			
0	0	0	0	0	1,495,949		4,786,472			
0	0	0	0	0	0		0			
0	0	0	0	0	8,193,865		0			
0	0	0	0	0	40,744,427		0			
0	0	0	0	0	4,129,666		0			
0	0	0	0	0	65,643		0			
0	0	0	0	0	7,858,145		0			
0	0	0	0	0	764,873		768,722			
0	0	0	0	0	2,369,357		282,754			
0	0	0	0	0	6,865,259		0			
0	0	0	0	0	1,106,655		488,971			
0	0	0	0	0	1,045,138		0			
0	0	0	0	0	1,763,146		0			
0	0	0	0	0	15,844,630		843,060			
0	0	0	0	0	26,942,062		3,216,262			
0	0	0	0	0	1,118,982		0			
0	0	0	0	0	80,844		0			
0	0	0	0	0	226,314		0			
0	0	0	0	0	37,496		0			
0	0	0	0	0	3,298,431		11,456,572			
0	0	0	0	0	0		1,679,179			
0	0	0	0	0	8,335,509		0			
0	0	0	0	0	12,708,934		0			
0	0	0	0	0	32,138,886		16,528,968			
0	0	0	0	0	25,742,242		0			
0	0	0	0	0	218,857		0			
0	0	0	0	0	201,959		0			
0	0	0	0	0	5,711,928		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	10,246		0			
0	0	0	0	0	125,411,210		0			
0	0	0	0	0	41,938,983		9,979,938			
0	0	0	0	0	4,397,680		0			
0	0	0	0	0	8,995,648		0			
0	0	0	0	0	2,342,904		0			
0	0	0	0	0	4,654,884		0			
0	0	0	0	0	311,144,366		0			
0	0	0	0	0	253,793,054		0			
0	0	0	0	0	955,449		0			
0	0	0	0	0	2,082		0			
0	0	0	0	0	27,625		0			
0	0	0	0	0	7,043,679		0			
0	0	0	0	0	5,100,595		0			
0	0	0	0	0	36,048,852		0			
0	0	0	0	0	77,222		0			
0	0	0	0	0	314,060,440		25,561,279			
0	0	0	0	0	136,390		0			
0	0	0	0	0	625,269		0			
0	0	0	0	0	1,792,998		0			
0	0	0	0	0	2,533,936		0			
0	0	0	0	0	49,933,144		5,671,505			
0	0	0	0	0	4,580,561		0			
0	0	0	0	0	205,982		0			
0	0	0	0	0	126,566		0			
0	0	0	0	0	993		0			
0	0	0	0	0	42,348		0			
0	0	0	0	0	5,671		0			
0	0	0	0	0	996		0			
0	0	0	0	0	6,207,807		0			
0	0	0	0	0	83,239,836		0			
0	0	0	0	0	4,664,640		542,500			
0	0	0	0	0	1,409,273		0			
0	0	0	0	0	2,847,922		40,032			
0	0	0	0	0	5,101,645		2,988			
0	0	0	0	0	1,136,229		15,568			
0	0	0	0	0	948,880		0			
0	0	0	0	0	3,428,751		0			
0	0	0	0	0	6,914		0			
0	0	0	0	0	0		2,285,326			
0	0	0	0	0	0		761,775			
0	0	0	0	0	684,084		0			
0	0	0	0	0	657,813		0			
0	0	0	0	0	33,182,826		5,698,570			
0	0	0	0	0	51,200,019		0			
0	0	0	0	0	14,535,535		2,963,041			

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	911,242		0			
0	0	0	0	0	64,373,619		0			
0	0	0	0	0	0		0			
0	0	0	0	0	51,232		0			
0	0	0	0	0	150,460		0			
0	0	0	0	0	706,401		0			
0	0	0	0	0	90,213		0			
0	0	0	0	0	59,198		0			
0	0	0	0	0	2,843,080		174,775			
0	0	0	0	0	3,353,687		4,514,457			
0	0	0	0	0	132,409,221		0			
0	0	0	0	0	62,409,269		0			
0	0	0	0	0	0		0			
0	0	0	0	0	1,219		0			
0	0	0	0	0	217,621		164,435			
0	0	0	0	0	7,753		0			
0	0	0	0	0	180,059		0			
0	0	0	0	0	2,652,773		0			
0	0	0	0	0	2		0			
0	0	0	0	0	0		704,342			
0	0	0	0	0	326,690		0			
0	0	0	0	0	0		678			
0	0	0	0	0	17,057,855		0			
0	0	0	0	0	0		396			
0	0	0	0	0	376,200		0			
0	0	0	0	0	4,074,855		140,765			
0	0	0	0	0	187,865		0			
0	0	0	0	0	6,576		546			
0	0	0	0	0	71,353		3,549			
0	0	0	0	0	412,749		27,331			
0	0	0	0	0	769,710		5,571			
0	0	0	0	0	3,476,296		0			
0	0	0	0	0	513,729		0			
0	0	0	0	0	174,406		0			
0	0	0	0	0	120,245		6,626			
0	0	0	0	0	4,382,496		1,350,637			
0	0	0	0	0	518,487,289		0			
0	0	0	0	0	56,473,750		1,213,227			
0	0	0	0	0	135,798,864		0			
0	0	0	0	0	756,908		808,706			
0	0	0	0	0	690,440		0			
0	0	0	0	0	3,532,422		0			
0	0	0	0	0	261,292		0			
0	0	0	0	0	48,185		0			
0	0	0	0	0	3,007,265		0			
0	0	0	0	0	329,488		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	312,107		0			
0	0	0	0	0	38,751		0			
0	0	0	0	0	1,299,710		0			
0	0	0	0	0	48,758		0			
0	0	0	0	0	11,136,388		0			
0	0	0	0	0	0		0			
0	0	0	0	0	176,541		5,570			
0	0	0	0	0	4,736		0			
0	0	0	0	0	2,104,892		98,600			
0	0	0	0	0	823,811		63,751			
0	0	0	0	0	1,839,497		0			
0	0	0	0	0	2,022,073		18,465			
0	0	0	0	0	10,055		27,200			
0	0	0	0	0	1,939,269		2,475			
0	0	0	0	0	878,052		0			
0	0	0	0	0	62,803		0			
0	0	0	0	0	58,906		0			
0	0	0	0	0	28,635		0			
0	0	0	0	0	35,897		0			
0	0	0	0	0	11,040		0			
0	0	0	0	0	8,511		0			
0	0	0	0	0	9,228		0			
0	0	0	0	0	2,448		0			
0	0	0	0	0	130,610		0			
0	0	0	0	0	25,466		12,669,903			
0	0	0	0	0	37,649		0			
0	0	0	0	0	12,045		0			
0	0	0	0	0	338,619		0			
0	0	0	0	0	1,373,047		0			
0	0	0	0	0	101,754		0			
0	0	0	0	0	716,858		0			
0	0	0	0	0	1,672,669		0			
0	0	0	0	0	132,321		0			
0	0	0	0	0	4,485		0			
0	0	0	0	0	5,287		0			
0	0	0	0	0	4,866		0			
0	0	0	0	0	4,866		0			
0	0	0	0	0	4,306		0			
0	0	0	0	0	6,805,956		0			
0	0	0	0	0	259,263		4,952,372			
0	0	0	0	0	25,970		493,618			
0	0	0	0	0	415,316		453,040			
0	0	0	0	0	126,566		0			
0	0	0	0	0	87,105		0			
0	0	0	0	0	53,898		0			
0	0	0	0	0	21,244,300		2,262,611			

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	284,218		0			
0	0	0	0	0	1,562,639		0			
0	0	0	0	0	19,685,187		584,541			
0	0	0	0	0	647,832		24,680			
0	0	0	0	0	157,035		8,227			
0	0	0	0	0	32,010		0			
0	0	0	0	0	15		718,214			
0	0	0	0	0	0		10,037,928			
0	0	0	0	0	47,995		99,965			
0	0	0	0	0	80,503		178,417			
0	0	0	0	0	11,197,358		0			
0	0	0	0	0	20,261,902		0			
0	0	0	0	0	113,630		227,845			
0	0	0	0	0	882,691		0			
0	0	0	0	0	106,663		28,255			
0	0	0	0	0	41,927		0			
0	0	0	0	0	28,958,703		0			
0	0	0	0	0	193,603,322		0			
0	0	0	0	0	33,082,948		0			
0	0	0	0	0	20,209,090		0			
0	0	0	0	0	1,866,421		0			
0	0	0	0	0	48,022		0			
0	0	0	0	0	78,331,596		0			
0	0	0	0	0	1,592,789		0			
0	0	0	0	0	52,670,213		0			
0	0	0	0	0	5,176,591		0			
0	0	0	0	0	27,815,045		0			
0	0	0	0	0	14,645,669		0			
0	0	0	0	0	2,209,187		0			
0	0	0	0	0	84		0			
0	0	0	0	0	236		0			
0	0	0	0	0	645,501		0			
0	0	0	0	0	21,344		0			
0	0	0	0	0	231,319		0			
0	0	0	0	0	90,855		0			
0	0	0	0	0	37,784		0			
0	0	0	0	0	48,744		0			
0	0	0	0	0	27,112		0			
0	0	0	0	0	34,323		0			
0	0	0	0	0	48,456		0			
0	0	0	0	0	5,682,250		0			
0	0	0	0	0	34		0			
0	0	0	0	0	2,611,064		5,160,485			
0	0	0	0	0	0		201,416			
0	0	0	0	0	0		3,254			
0	0	0	0	0	0		8,135			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	307,011		584,640			
0	0	0	0	0	5,541,628		9,448,167			
0	0	0	0	0	290,416		553,038			
0	0	0	0	0	742,549		644,533			
0	0	0	0	0	1,062,101		2,022,538			
0	0	0	0	0	4,913,348		5,118,358			
0	0	0	0	0	228,950		275,086			
0	0	0	0	0	9,176,240		539,717			
0	0	0	0	0	3,472		0			
0	0	0	0	0	191,665		0			
0	0	0	0	0	547,256		0			
0	0	0	0	0	84,751		0			
0	0	0	0	0	8,091		0			
0	0	0	0	0	70,480		0			
0	0	0	0	0	24,867		0			
0	0	0	0	0	4,563,363		712,708			
0	0	0	0	0	239,798		606,093			
0	0	0	0	0	681,180		0			
0	0	0	0	0	87,137,086		21,007,766			
0	0	0	0	0	45,409,147		0			
0	0	0	0	0	540,167		687,404			
0	0	0	0	0	76,162,237		0			
0	0	0	0	0	8,212,798		17,361,543			
0	0	0	0	0	71,809,326		211,007			
0	0	0	0	0	12,777,198		1,380,588			
0	0	0	0	0	97,755		0			
0	0	0	0	0	74,588,181		218,436			
0	0	0	0	0	8,681,170		957,479			
0	0	0	0	0	2,515,653		0			
0	0	0	0	0	2,540,058		0			
0	0	0	0	0	26,536,546		512,642			
0	0	0	0	0	64,979		0			
0	0	0	0	0	295,628		4,156,625			
0	0	0	0	0	0		22,789			
0	0	0	0	0	13,838		0			
0	0	0	0	0	8,379,705		0			
0	0	0	0	0	881,584		0			
0	0	0	0	0	4,959,789		0			
0	0	0	0	0	19,708,091		3,538,754			
0	0	0	0	0	661,643		0			
0	0	0	0	0	111,910		0			
0	0	0	0	0	2,014,728		0			
0	0	0	0	0	7,102,067		0			
0	0	0	0	0	0		612,499			
0	0	0	0	0	0		0			
0	0	0	0	0	0		46,023			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	1,694,372		2,937,803			
0	0	0	0	0	5,691,902		261,064			
0	0	0	0	0	0		0			
0	0	0	0	0	10,689,656		7,047,896			
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	88,224,779		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	157		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0		0	0	0	0		0			
0	0	0	0	0	337,552		0			
0	0	0	0	0	4,948,074		0			
0	0	0	0	0	830		0			
0		0	0	0	0		0			
-238,439,502	0	0	0	0	-4,914,943,830	0	5,130,036	0	0	0
-290,179	0	0	0	0	0		0			
0	0	0	0	0	134,289,305	0	0	0	0	0
-8,528,423	0	0	0	0	132,308	0	2,673,710	0	0	0
-10,140,473	0	0	0	0	30,557	0	0	0	0	0
0	0	0	0	0	0		30,619,755			
-690,421	0	0	0	0	0		1,662,676			
0	0	0	0	0	0		450,348,545			
-538,698,743	0	0	0	0	5,865,385	0	0	0	0	0
-786,738,225	0	0	0	0	96,582,648	0	81,131,783	0	0	0
-185,342,840	0	0	0	0	2,667,139	0	0	0	0	0
0	0	0	0	0	0		8,688,961			
0	0	0	0	0	0		0			
-20	0	0	0	0	0		0			
0	0	0	0	0	0		114,649			
0	0	0	0	0	0		67,785,175			
0	0	0	0	0	0		162,005,058			
0	383,139,142	0	0	0	-134,289,305	0	-872,053,070	5,830,058,635	0	13,027,707,067
0	0	0	0	0	586,467,492	0	0	274,431,224	0	0
0	0	0	0	0	0		0			
-2,220,856	0	0	0	0	12,721	0	0	0	0	0
-9,074	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	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-351,781,831	0	0	0	0	2,390,356		0			
-79,210,079	0	0	0	0	193,234		0			
0	0	0	0	0	0		0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
-1,987,575	0	0	0	0	1,987,575		0			
-722,845,954	0	0	0	0	97,894,414		46,584,537			
0	0	0	0	0	0		0			
-58,963,931	0	0	0	0	39,184,801		0			
-671,088,448	0	0	0	0	384,778,435	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	1,880,552,074	0	0	0	0	0
-5,252,839,018	0	0	0	0	889,461,881		8,141,945			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-914,017,647	0	0	0	0	331,367,204		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-58,010,324	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-357,822,896	0	0	0	0	99,605,977		0			
44,848	0	0	0	0	0	0	0	0	0	0
-303,783,330	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	1,194,066	0	1,955,130	0	0	0
0	0	0	0	0	0		0			
-81,945,706	0	0	0	0	8,279,587	0	1,962,518	0	0	0
-8,943,911	0	0	0	0	5,859,171	0	3,635,790	0	0	0
-149,977,480	0	0	0	0	0	0	0	0	0	0
-372,384	0	0	0	0	0	0	0	0	0	0
-2,521,264	0	0	0	0	0		0			
-2,385	0	0	0	0	0		0			
-837,340	0	0	0	0	260,515		0			
0	0	0	0	0	0		0			
-539	0	0	0	0	306	0	0	0	0	0
-2,409,646	0	0	0	0	10,143	0	0	0	0	0
-24,431,138	0	0	0	0	1,198,835	0	121,348	0	0	0
-432,008	0	0	0	0	62,402	0	0	0	0	0
-6,910,009	0	0	0	0	6,272	0	0	0	0	0
-15,920,198	0	0	0	0	4,203,584	0	0	0	0	0
0	0	0	0	0	0		0			
-51,792	0	0	0	0	0		0			
-87,818	0	0	0	0	0	0	0	0	0	0
-7,369,245	0	0	0	0	1,065,437	0	5,854	0	0	0
-532,182	0	0	0	0	367,980	0	1,041,261	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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			
-3,252	0	0	0	0	0		0			
-33	0	0	0	0	0	0	312,720	0	0	0
-1,132,422	0	0	0	0	25,659	0	0	0	0	0
-452,973	0	0	0	0	10,263	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-1,362,977	0	0	0	0	177,768	0	0	0	0	0
-514,574	0	0	0	0	1,468	0	0	0	0	0
-301,986	0	0	0	0	6,842	0	0	0	0	0
-826,341	0	0	0	0	2,311	0	0	0	0	0
-20,373,942	0	0	0	0	1,804,105		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,124,731	0	0	0	0	268,971	0	0	0	0	0
-8,336,959	0	0	0	0	1,506,662	0	27,823	0	0	0
-6,552,057	0	0	0	0	1,729,957	0	0	0	0	0
-417,057,200	0	0	0	0	101,390,327	0	404,150	0	0	0
-13,040,580	0	0	0	0	4,227,382	0	0	0	0	0
-18,552,749	0	0	0	0	6,487,061		0			
-388,976	0	0	0	0	14,132	0	0	0	0	0
-449,379	0	0	0	0	278,748		0			
0	0	0	0	0	0		0			
-26,583,520	0	0	0	0	5,859,377		0			
-30	0	0	0	0	0		0			
-17,357,874	0	0	0	0	2,720,946	0	0	0	0	0
-73,500	0	0	0	0	1,621		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-990,049	0	0	0	0	0		0			
-16,450,836	0	0	0	0	4,994,112		2,113,306			
-101,424	0	0	0	0	159	0	0	0	0	0
-629,501	0	0	0	0	9,280	0	2,251	0	0	0
-1,918,807	0	0	0	0	453,509	0	754	0	0	0
-1,960,607	0	0	0	0	1,220,586	0	0	0	0	0
-1,459,725	0	0	0	0	840,224	0	0	0	0	0
-630,139	0	0	0	0	184,600		0			
-24,404,369	0	0	0	0	4,159,158	0	644	0	0	0
-54,079,471	0	0	0	0	1,830,443	0	109,066	0	0	0
0	0	0	0	0	0		0			
-699,282	0	0	0	0	572		0			
-2,213,689	0	0	0	0	378,519	0	0	0	0	0
-33,559,686	0	0	0	0	8,860,512	0	0	0	0	0
-38,902	0	0	0	0	0		0			
-32,357	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-11,694,061	0	0	0	0	791,796	0	41,009	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
-46,219,833	0	0	0	0	7,830,666		0			
-1,571,962	0	0	0	0	185,206	0	0	0	0	0
-78,225	0	0	0	0	0		0			
-358,701	0	0	0	0	14,870		425,347			
0	0	0	0	0	0	0	0	0	0	0
-196,188	0	0	0	0	3,982		0			
-49,090,016	0	0	0	0	2,109,004	0	75,584	0	0	0
-75,237,202	0	0	0	0	15,307,690	0	623,069	0	0	0
-26,617,482	0	0	0	0	9,648,668	0	0	0	0	0
-1,759	0	0	0	0	0		0			
-31,608,916	0	0	0	0	14,116,153	0	971	0	0	0
-42,892,470	0	0	0	0	4,585,178	0	40	0	0	0
-3,626,275	0	0	0	0	957,293	0	0	0	0	0
-50,598,137	0	0	0	0	13,389,307	0	0	0	0	0
-3,091	0	0	0	0	0		0			
-6,073,474	0	0	0	0	18,456	0	0	0	0	0
-5,186,993	0	0	0	0	313,813	0	0	0	0	0
-10,463,256	0	0	0	0	1,418,690	0	0	0	0	0
-644,327	0	0	0	0	2,474	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-35,831,648	0	0	0	0	115,991	0	36,009	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
0	0	0	0	0	0		0			
-5,979,897	0	0	0	0	0		0			
-3,610,538	0	0	0	0	2,083,472		0			
-6,973,599	0	0	0	0	334,781		0			
0	0	0	0	0	0	0	0	0	0	0
-6,915,993	0	0	0	0	737,462		0			
-70,509,464	0	0	0	0	1,425,825	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
-25,456,054	0	0	0	0	0	0	0	0	0	0
-200,935	0	0	0	0	50,725		0			
-27,732,834	0	0	0	0	594,698	0	0	0	0	0
0	0	0	0	0	0		0			
-106,299,826	0	0	0	0	6,129,345	0	112,615	0	0	0
0	0	0	0	0	114,209,996	0	0	0	0	0
0	0	0	0	0	0	0	-2,380,466	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	131,124,291	0	0	0	0		0			
-181,447,095	3,500,652,450	0	0	1,284,080,895	0	0	72,022,246	0	0	0
-234,533,399	39,132,433	0	0	64,932,921	0		0			
-387,351,204	354,142,395	0	0	242,933,100	0	0	0	0	0	0
-21,018,232	757,486,626	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	0	0	0	0
-82,598,497	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
0	112,128,282	0	0	6,962,248	0	0	1,525,000	0	0	0
0	5,073,564,654	0	0	0	0		0			
0	3,886,319	0	0	0	0		0			
0	0	0	0	0	0	0	162,576,117	0	0	0
-9,953,383	0	0	0	0	0		0			
-437,168,169	11,602,175,540	0	0	893,866,934	0	0	76,346,606	0	0	0
-742,080,347	-580,870,951	0	0	335,728,044	0	0	44,163,901	0	0	0
-855,893,443	902,961,601	0	0	713,668,703	0	0	3,841,587	0	0	0
-3,558,965,724	2,238,615,904	0	0	1,060,500	0	0	0	0	0	0
-489,155,872	404,536,231	0	0	424,872,000	0	0	57,165,147	0	0	0
-2,326,389,270	1,750,885,235	0	0	614,229,136	0	0	3,413	0	0	0
-1,669,682,895	216,841,939	0	0	0	0		0			
-335,737,457	510,192,211	0	0	0	0		0			
-439,100,995	35,927,313	0	0	0	0		0			
-821,249,040	7,260,092	0	0	0	0		0			
-180,431,525	418,582,553	0	0	0	0		0			
-3,677,113,940	-964,477,086	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	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	0	0	0	0
-2,163,542,784	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0		0			
0	0	0	0	0	0	0	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	13,193,000,000	0	0	0	0	0	5,173,088,196	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			
									1,148,000,000	
20,418,750,000					-20,418,750,000					
									-2,648,000,000	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

12,425,531,841	4,074,979,610	781,777,800,853	437,309,573,210	702,776,000,000	392,033,500,000	79,001,800,853	45,276,073,210	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
395,817	0	395,817	0			395,817	0		30-Oct-07
1,436,105	0	1,436,105	0			1,436,105	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
57,370	0	57,370	0			57,370	0		30-Oct-07
12,119	0	12,119	0			12,119	0		30-Oct-07
270,520	0	270,520	0			270,520	0		30-Oct-07
37,415	0	37,415	0			37,415	0		30-Oct-07
9,113	0	9,113	0			9,113	0		30-Oct-07
27,048	0	27,048	0			27,048	0		30-Oct-07
83,716	0	83,716	0			83,716	0		30-Oct-07
139	0	139	0			139	0		30-Oct-07
433	0	433	0			433	0		30-Oct-07
1,740	0	1,740	0			1,740	0		30-Oct-07
236	0	236	0			236	0		30-Oct-07
510	0	510	0			510	0		30-Oct-07
159,794	0	159,794	0			159,794	0		30-Oct-07
352,779	0	352,779	0			352,779	0		30-Oct-07
461,977	0	461,977	0			461,977	0		30-Oct-07
153,162	0	153,162	0			153,162	0		30-Oct-07
753	0	753	0			753	0		30-Oct-07
24,349	0	24,349	0			24,349	0		30-Oct-07
61,959	0	61,959	0			61,959	0		30-Oct-07
18,205	0	18,205	0			18,205	0		30-Oct-07
2,682	0	2,682	0			2,682	0		30-Oct-07
455	0	455	0			455	0		30-Oct-07
19,125	0	19,125	0			19,125	0		30-Oct-07
30,545	0	30,545	0			30,545	0		30-Oct-07
2,471	0	2,471	0			2,471	0		30-Oct-07
762	0	762	0			762	0		30-Oct-07
1,165,085	0	1,165,085	0			1,165,085	0		30-Oct-07
123	0	123	0			123	0		30-Oct-07
119,232	0	119,232	0			119,232	0		30-Oct-07
47,470	0	47,470	0			47,470	0		30-Oct-07
3,883	0	3,883	0			3,883	0		30-Oct-07
2,635	0	2,635	0			2,635	0		30-Oct-07
3,154	0	3,154	0			3,154	0		30-Oct-07
342	0	342	0			342	0		30-Oct-07
2,711	0	2,711	0			2,711	0		30-Oct-07
15,794	0	15,794	0			15,794	0		30-Oct-07
9,795	0	9,795	0			9,795	0		30-Oct-07
104,787	0	104,787	0			104,787	0		30-Oct-07
12,743	0	12,743	0			12,743	0		30-Oct-07
36,638	0	36,638	0			36,638	0		30-Oct-07

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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
82,728	0	82,728	0			82,728	0		30-Oct-07
18,442	0	18,442	0			18,442	0		30-Oct-07
8,737	0	8,737	0			8,737	0		30-Oct-07
5,333	0	5,333	0			5,333	0		30-Oct-07
2,113	0	2,113	0			2,113	0		30-Oct-07
679	0	679	0			679	0		30-Oct-07
17,957	0	17,957	0			17,957	0		30-Oct-07
37,989	0	37,989	0			37,989	0		30-Oct-07
310	0	310	0			310	0		30-Oct-07
6,180	0	6,180	0			6,180	0		30-Oct-07
5,532	0	5,532	0			5,532	0		30-Oct-07
35,883	0	35,883	0			35,883	0		30-Oct-07
2,261	0	2,261	0			2,261	0		30-Oct-07
54,861	0	54,861	0			54,861	0		30-Oct-07
740	0	740	0			740	0		30-Oct-07
6,178	0	6,178	0			6,178	0		30-Oct-07
22,183	0	22,183	0			22,183	0		30-Oct-07
1,266	0	1,266	0			1,266	0		30-Oct-07
1,324	0	1,324	0			1,324	0		30-Oct-07
165	0	165	0			165	0		30-Oct-07
149,927	0	149,927	0			149,927	0		30-Oct-07
1,246	0	1,246	0			1,246	0		30-Oct-07
4,219	0	4,219	0			4,219	0		30-Oct-07
1,588	0	1,588	0			1,588	0		30-Oct-07
360	0	360	0			360	0		30-Oct-07
992	0	992	0			992	0		30-Oct-07
1,324	0	1,324	0			1,324	0		30-Oct-07
29,657	0	29,657	0			29,657	0		30-Oct-07
636	0	636	0			636	0		30-Oct-07
706	0	706	0			706	0		30-Oct-07
618	0	618	0			618	0		30-Oct-07
604	0	604	0			604	0		30-Oct-07
251	0	251	0			251	0		30-Oct-07
564	0	564	0			564	0		30-Oct-07
691	0	691	0			691	0		30-Oct-07
8,292	0	8,292	0			8,292	0		30-Oct-07
77,596	0	77,596	0			77,596	0		30-Oct-07
134,134	0	134,134	0			134,134	0		30-Oct-07
57	0	57	0			57	0		30-Oct-07
868	0	868	0			868	0		30-Oct-07
2,254	0	2,254	0			2,254	0		30-Oct-07
5,709	0	5,709	0			5,709	0		30-Oct-07
4,478	0	4,478	0			4,478	0		30-Oct-07
1,878	0	1,878	0			1,878	0		30-Oct-07
576	0	576	0			576	0		30-Oct-07
2,026	0	2,026	0			2,026	0		30-Oct-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
516	0	516	0			516	0		30-Oct-07
801	0	801	0			801	0		30-Oct-07
3,028	0	3,028	0			3,028	0		30-Oct-07
1,486	0	1,486	0			1,486	0		30-Oct-07
118,425	0	118,425	0			118,425	0		30-Oct-07
12,795	0	12,795	0			12,795	0		30-Oct-07
258	0	258	0			258	0		30-Oct-07
48,901	0	48,901	0			48,901	0		30-Oct-07
22,321	0	22,321	0			22,321	0		30-Oct-07
476	0	476	0			476	0		30-Oct-07
8,466	0	8,466	0			8,466	0		30-Oct-07
16,121	0	16,121	0			16,121	0		30-Oct-07
25,492	0	25,492	0			25,492	0		30-Oct-07
106,370	0	106,370	0			106,370	0		30-Oct-07
898	0	898	0			898	0		30-Oct-07
162	0	162	0			162	0		30-Oct-07
3,076	0	3,076	0			3,076	0		30-Oct-07
1,287	0	1,287	0			1,287	0		30-Oct-07
292	0	292	0			292	0		30-Oct-07
1,046	0	1,046	0			1,046	0		30-Oct-07
523	0	523	0			523	0		30-Oct-07
1,450	0	1,450	0			1,450	0		30-Oct-07
1,257	0	1,257	0			1,257	0		30-Oct-07
5,971	0	5,971	0			5,971	0		30-Oct-07
6,294	0	6,294	0			6,294	0		30-Oct-07
38	0	38	0			38	0		30-Oct-07
84,563	0	84,563	0			84,563	0		30-Oct-07
2,400,604	0	2,400,604	0			2,400,604	0		30-Oct-07
10	0	10	0			10	0		30-Oct-07
120	0	120	0			120	0		30-Oct-07
1,773	0	1,773	0			1,773	0		30-Oct-07
362	0	362	0			362	0		30-Oct-07
10	0	10	0			10	0		30-Oct-07
2,249	0	2,249	0			2,249	0		30-Oct-07
4,840	0	4,840	0			4,840	0		30-Oct-07
1,963,230	0	1,963,230	0			1,963,230	0		30-Oct-07
3,108	0	3,108	0			3,108	0		30-Oct-07
226	0	226	0			226	0		30-Oct-07
4,826	0	4,826	0			4,826	0		30-Oct-07
9,216	0	9,216	0			9,216	0		30-Oct-07
3	0	3	0			3	0		30-Oct-07
275,398	0	275,398	0			275,398	0		30-Oct-07
140,169	0	140,169	0			140,169	0		30-Oct-07
10,330,683	0	10,330,683	0			10,330,683	0		30-Oct-07
1,610	0	1,610	0			1,610	0		30-Oct-07
1,457,117	0	1,457,117	0			1,457,117	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
12,150	0	12,150	0			12,150	0		30-Oct-07
1,471	0	1,471	0			1,471	0		30-Oct-07
4,046	0	4,046	0			4,046	0		30-Oct-07
8	0	8	0			8	0		30-Oct-07
374,045	0	374,045	0			374,045	0		30-Oct-07
117	0	117	0			117	0		30-Oct-07
10,709	0	10,709	0			10,709	0		30-Oct-07
3,531	0	3,531	0			3,531	0		30-Oct-07
8,088	0	8,088	0			8,088	0		30-Oct-07
2,132	0	2,132	0			2,132	0		30-Oct-07
3,289	0	3,289	0			3,289	0		30-Oct-07
1,028	0	1,028	0			1,028	0		30-Oct-07
278	0	278	0			278	0		30-Oct-07
22,583	0	22,583	0			22,583	0		30-Oct-07
543	0	543	0			543	0		30-Oct-07
691	0	691	0			691	0		30-Oct-07
8,939	0	8,939	0			8,939	0		30-Oct-07
12,344	0	12,344	0			12,344	0		30-Oct-07
505	0	505	0			505	0		30-Oct-07
8,905	0	8,905	0			8,905	0		30-Oct-07
505	0	505	0			505	0		30-Oct-07
30,581	0	30,581	0			30,581	0		30-Oct-07
47,214	0	47,214	0			47,214	0		30-Oct-07
40,565	0	40,565	0			40,565	0		30-Oct-07
172	0	172	0			172	0		30-Oct-07
23	0	23	0			23	0		30-Oct-07
46,232	0	46,232	0			46,232	0		30-Oct-07
1,394,411	0	1,394,411	0			1,394,411	0		30-Oct-07
1,145,642	0	1,145,642	0			1,145,642	0		30-Oct-07
16,855	0	16,855	0			16,855	0		30-Oct-07
15,000	0	15,000	0			15,000	0		30-Oct-07
2,901,790	0	2,901,790	0			2,901,790	0		30-Oct-07
47,033	0	47,033	0			47,033	0		30-Oct-07
12,443	0	12,443	0			12,443	0		30-Oct-07
258,652	0	258,652	0			258,652	0		30-Oct-07
900,668	0	900,668	0			900,668	0		30-Oct-07
272,704	0	272,704	0			272,704	0		30-Oct-07
165,718	0	165,718	0			165,718	0		30-Oct-07
363,460	0	363,460	0			363,460	0		30-Oct-07
23,108	0	23,108	0			23,108	0		30-Oct-07
94,205	0	94,205	0			94,205	0		30-Oct-07
31,500	0	31,500	0			31,500	0		30-Oct-07
1,222	0	1,222	0			1,222	0		30-Oct-07
25,521	0	25,521	0			25,521	0		30-Oct-07
258,350	0	258,350	0			258,350	0		30-Oct-07
563,477	0	563,477	0			563,477	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
12,353	0	12,353	0			12,353	0		30-Oct-07
1,015,673	0	1,015,673	0			1,015,673	0		30-Oct-07
233,750	0	233,750	0			233,750	0		30-Oct-07
75,258	0	75,258	0			75,258	0		30-Oct-07
1,287	0	1,287	0			1,287	0		30-Oct-07
2,031,251	0	2,031,251	0			2,031,251	0		30-Oct-07
457	0	457	0			457	0		30-Oct-07
133,100	0	133,100	0			133,100	0		30-Oct-07
166,880	0	166,880	0			166,880	0		30-Oct-07
22,539	0	22,539	0			22,539	0		30-Oct-07
3,724	0	3,724	0			3,724	0		30-Oct-07
10,275	0	10,275	0			10,275	0		30-Oct-07
10,313	0	10,313	0			10,313	0		30-Oct-07
275,444	0	275,444	0			275,444	0		30-Oct-07
55,889	0	55,889	0			55,889	0		30-Oct-07
102,500	0	102,500	0			102,500	0		30-Oct-07
50	0	50	0			50	0		30-Oct-07
91,875	0	91,875	0			91,875	0		30-Oct-07
1,124,569	0	1,124,569	0			1,124,569	0		30-Oct-07
6,258	0	6,258	0			6,258	0		30-Oct-07
121,153	0	121,153	0			121,153	0		30-Oct-07
1,041,059	0	1,041,059	0			1,041,059	0		30-Oct-07
125,000	0	125,000	0			125,000	0		30-Oct-07
50,608	0	50,608	0			50,608	0		30-Oct-07
660	0	660	0			660	0		30-Oct-07
28,073	0	28,073	0			28,073	0		30-Oct-07
9,428	0	9,428	0			9,428	0		30-Oct-07
39,375	0	39,375	0			39,375	0		30-Oct-07
522,007	0	522,007	0			522,007	0		30-Oct-07
10,214	0	10,214	0			10,214	0		30-Oct-07
2,599	0	2,599	0			2,599	0		30-Oct-07
3,005	0	3,005	0			3,005	0		30-Oct-07
7,843	0	7,843	0			7,843	0		30-Oct-07
69,851	0	69,851	0			69,851	0		30-Oct-07
180,625	0	180,625	0			180,625	0		30-Oct-07
2,487	0	2,487	0			2,487	0		30-Oct-07
38,750	0	38,750	0			38,750	0		30-Oct-07
3,000	0	3,000	0			3,000	0		30-Oct-07
6,000	0	6,000	0			6,000	0		30-Oct-07
15,000	0	15,000	0			15,000	0		30-Oct-07
80,859	0	80,859	0			80,859	0		30-Oct-07
67,875	0	67,875	0			67,875	0		30-Oct-07
5,238	0	5,238	0			5,238	0		30-Oct-07
4,490	0	4,490	0			4,490	0		30-Oct-07
871,120	0	871,120	0			871,120	0		30-Oct-07
9,292	0	9,292	0			9,292	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
626,368	0	626,368	0			626,368	0		30-Oct-07
7,483	0	7,483	0			7,483	0		30-Oct-07
5,238	0	5,238	0			5,238	0		30-Oct-07
5,024,386	0	5,024,386	0			5,024,386	0		30-Oct-07
36,519	0	36,519	0			36,519	0		30-Oct-07
1,322,059	0	1,322,059	0			1,322,059	0		30-Oct-07
876,615	0	876,615	0			876,615	0		30-Oct-07
195,365	0	195,365	0			195,365	0		30-Oct-07
63,100	0	63,100	0			63,100	0		30-Oct-07
10,006	0	10,006	0			10,006	0		30-Oct-07
1,871	0	1,871	0			1,871	0		30-Oct-07
1,561,588	0	1,561,588	0			1,561,588	0		30-Oct-07
67,608	0	67,608	0			67,608	0		30-Oct-07
47,788	0	47,788	0			47,788	0		30-Oct-07
33,741	0	33,741	0			33,741	0		30-Oct-07
35,024	0	35,024	0			35,024	0		30-Oct-07
22,194	0	22,194	0			22,194	0		30-Oct-07
6,640	0	6,640	0			6,640	0		30-Oct-07
74,639	0	74,639	0			74,639	0		30-Oct-07
24,375	0	24,375	0			24,375	0		30-Oct-07
4,472,500	0	4,472,500	0			4,472,500	0		30-Oct-07
7,012	0	7,012	0			7,012	0		30-Oct-07
3,963,622	0	3,963,622	0			3,963,622	0		30-Oct-07
1,027,639	0	1,027,639	0			1,027,639	0		30-Oct-07
15,629,244	0	15,629,244	0			15,629,244	0		30-Oct-07
1,383	0	1,383	0			1,383	0		30-Oct-07
669	0	669	0			669	0		30-Oct-07
1,923	0	1,923	0			1,923	0		30-Oct-07
1,251	0	1,251	0			1,251	0		30-Oct-07
846	0	846	0			846	0		30-Oct-07
8,112	0	8,112	0			8,112	0		30-Oct-07
6,437	0	6,437	0			6,437	0		30-Oct-07
115,343	0	115,343	0			115,343	0		30-Oct-07
64,147	0	64,147	0			64,147	0		30-Oct-07
256,586	0	256,586	0			256,586	0		30-Oct-07
2,067	0	2,067	0			2,067	0		30-Oct-07
5,167	0	5,167	0			5,167	0		30-Oct-07
3,063	0	3,063	0			3,063	0		30-Oct-07
1,033	0	1,033	0			1,033	0		30-Oct-07
10,996	0	10,996	0			10,996	0		30-Oct-07
5	0	5	0			5	0		30-Oct-07
182	0	182	0			182	0		30-Oct-07
50,182	0	50,182	0			50,182	0		30-Oct-07
499	0	499	0			499	0		30-Oct-07
6,404	0	6,404	0			6,404	0		30-Oct-07
5,841	0	5,841	0			5,841	0		30-Oct-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
1,765	0	1,765	0			1,765	0		30-Oct-07
4,606	0	4,606	0			4,606	0		30-Oct-07
1,990	0	1,990	0			1,990	0		30-Oct-07
220	0	220	0			220	0		30-Oct-07
2	0	2	0			2	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
15,771	0	15,771	0			15,771	0		30-Oct-07
21,947	0	21,947	0			21,947	0		30-Oct-07
22	0	22	0			22	0		30-Oct-07
7,978	0	7,978	0			7,978	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
7,303	0	7,303	0			7,303	0		30-Oct-07
28,846	0	28,846	0			28,846	0		30-Oct-07
103	0	103	0			103	0		30-Oct-07
12,875	0	12,875	0			12,875	0		30-Oct-07
57,650	0	57,650	0			57,650	0		30-Oct-07
779	0	779	0			779	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
83	0	83	0			83	0		30-Oct-07
5,822	0	5,822	0			5,822	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
620	0	620	0			620	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
627	0	627	0			627	0		30-Oct-07
370	0	370	0			370	0		30-Oct-07
9,956	0	9,956	0			9,956	0		30-Oct-07
238,791	0	238,791	0			238,791	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
779	0	779	0			779	0		30-Oct-07
312	0	312	0			312	0		30-Oct-07
7,713	0	7,713	0			7,713	0		30-Oct-07
18,130	0	18,130	0			18,130	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
125	0	125	0			125	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
139	0	139	0			139	0		30-Oct-07
2,482	0	2,482	0			2,482	0		30-Oct-07
3,013	0	3,013	0			3,013	0		30-Oct-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
1,939	0	1,939	0			1,939	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
238,792	0	238,792	0			238,792	0		30-Oct-07
42,075	0	42,075	0			42,075	0		30-Oct-07
282	0	282	0			282	0		30-Oct-07
15,999	0	15,999	0			15,999	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
460	0	460	0			460	0		30-Oct-07
746	0	746	0			746	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
680	0	680	0			680	0		30-Oct-07
325	0	325	0			325	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
550	0	550	0			550	0		30-Oct-07
318,434	0	318,434	0			318,434	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
8,501	0	8,501	0			8,501	0		30-Oct-07
1,749	0	1,749	0			1,749	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
82,687	0	82,687	0			82,687	0		30-Oct-07
1,333,750	0	1,333,750	0			1,333,750	0		30-Oct-07
6,206	0	6,206	0			6,206	0		30-Oct-07
14,184	0	14,184	0			14,184	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
34,139	0	34,139	0			34,139	0		30-Oct-07
1,684	0	1,684	0			1,684	0		30-Oct-07
111	0	111	0			111	0		30-Oct-07
5,571	0	5,571	0			5,571	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
140	0	140	0			140	0		30-Oct-07
412	0	412	0			412	0		30-Oct-07
342	0	342	0			342	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
109	0	109	0			109	0		30-Oct-07
10,261	0	10,261	0			10,261	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
19,011	0	19,011	0			19,011	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,064	0	2,064	0			2,064	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
20,415	0	20,415	0			20,415	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
48,760	0	48,760	0			48,760	0		30-Oct-07
2,553	0	2,553	0			2,553	0		30-Oct-07
5,532	0	5,532	0			5,532	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,782	0	2,782	0			2,782	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,635	0	1,635	0			1,635	0		30-Oct-07
4	0	4	0			4	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
30,995	0	30,995	0			30,995	0		30-Oct-07
4,476	0	4,476	0			4,476	0		30-Oct-07
4,450	0	4,450	0			4,450	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
275,200	0	275,200	0			275,200	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
277,691	0	277,691	0			277,691	0		30-Oct-07
797	0	797	0			797	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
690	0	690	0			690	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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
36,995	0	36,995	0			36,995	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
4,552	0	4,552	0			4,552	0		30-Oct-07
130	0	130	0			130	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,694	0	3,694	0			3,694	0		30-Oct-07
2,000	0	2,000	0			2,000	0		30-Oct-07
1,895	0	1,895	0			1,895	0		30-Oct-07
376	0	376	0			376	0		30-Oct-07
11,264	0	11,264	0			11,264	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,630	0	2,630	0			2,630	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,103,730	0	1,103,730	0			1,103,730	0		30-Oct-07
1,461	0	1,461	0			1,461	0		30-Oct-07
299	0	299	0			299	0		30-Oct-07
3,841	0	3,841	0			3,841	0		30-Oct-07
17,443	0	17,443	0			17,443	0		30-Oct-07
990	0	990	0			990	0		30-Oct-07
4,115	0	4,115	0			4,115	0		30-Oct-07
226	0	226	0			226	0		30-Oct-07
3,177	0	3,177	0			3,177	0		30-Oct-07
1,244	0	1,244	0			1,244	0		30-Oct-07
14,465	0	14,465	0			14,465	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
16,620	0	16,620	0			16,620	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
215	0	215	0			215	0		30-Oct-07
1,785	0	1,785	0			1,785	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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
353	0	353	0			353	0		30-Oct-07
8,689	0	8,689	0			8,689	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,890	0	3,890	0			3,890	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
6,373	0	6,373	0			6,373	0		30-Oct-07
2,800	0	2,800	0			2,800	0		30-Oct-07
1,400	0	1,400	0			1,400	0		30-Oct-07
5,458	0	5,458	0			5,458	0		30-Oct-07
379	0	379	0			379	0		30-Oct-07
980	0	980	0			980	0		30-Oct-07
723,439	0	723,439	0			723,439	0		30-Oct-07
1,735	0	1,735	0			1,735	0		30-Oct-07
185	0	185	0			185	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,165	0	3,165	0			3,165	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
359	0	359	0			359	0		30-Oct-07
1,466	0	1,466	0			1,466	0		30-Oct-07
3,250	0	3,250	0			3,250	0		30-Oct-07
95	0	95	0			95	0		30-Oct-07
1,812	0	1,812	0			1,812	0		30-Oct-07
1,450	0	1,450	0			1,450	0		30-Oct-07
1,400	0	1,400	0			1,400	0		30-Oct-07
2,120	0	2,120	0			2,120	0		30-Oct-07
1,043	0	1,043	0			1,043	0		30-Oct-07
21,630	0	21,630	0			21,630	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
58,129	0	58,129	0			58,129	0		30-Oct-07
5,139	0	5,139	0			5,139	0		30-Oct-07
5,597	0	5,597	0			5,597	0		30-Oct-07
7,260	0	7,260	0			7,260	0		30-Oct-07
701	0	701	0			701	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
334	0	334	0			334	0		30-Oct-07
19,181	0	19,181	0			19,181	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
269	0	269	0			269	0		30-Oct-07
312	0	312	0			312	0		30-Oct-07
4,830	0	4,830	0			4,830	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
5,776	0	5,776	0			5,776	0		30-Oct-07
6,054	0	6,054	0			6,054	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
49,612	0	49,612	0			49,612	0		30-Oct-07
988	0	988	0			988	0		30-Oct-07
3	0	3	0			3	0		30-Oct-07
532	0	532	0			532	0		30-Oct-07
22,495	0	22,495	0			22,495	0		30-Oct-07
591	0	591	0			591	0		30-Oct-07
10,422	0	10,422	0			10,422	0		30-Oct-07
3,899	0	3,899	0			3,899	0		30-Oct-07
7,844	0	7,844	0			7,844	0		30-Oct-07
2,271	0	2,271	0			2,271	0		30-Oct-07
238	0	238	0			238	0		30-Oct-07
245,536	0	245,536	0			245,536	0		30-Oct-07
985	0	985	0			985	0		30-Oct-07
673	0	673	0			673	0		30-Oct-07
2,103,068	0	2,103,068	0			2,103,068	0		30-Oct-07
892,000	0	892,000	0			892,000	0		30-Oct-07
352	0	352	0			352	0		30-Oct-07
83,706	0	83,706	0			83,706	0		30-Oct-07
18,849	0	18,849	0			18,849	0		30-Oct-07
8,247	0	8,247	0			8,247	0		30-Oct-07
171,724	0	171,724	0			171,724	0		30-Oct-07
102,307	0	102,307	0			102,307	0		30-Oct-07
5,264	0	5,264	0			5,264	0		30-Oct-07
500,797	0	500,797	0			500,797	0		30-Oct-07
609,812	0	609,812	0			609,812	0		30-Oct-07
351,935	0	351,935	0			351,935	0		30-Oct-07
167,036	0	167,036	0			167,036	0		30-Oct-07
162,531	0	162,531	0			162,531	0		30-Oct-07
155,028	0	155,028	0			155,028	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,759	0	1,759	0			1,759	0		30-Oct-07
651	0	651	0			651	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,005	0	1,005	0			1,005	0		30-Oct-07
672	0	672	0			672	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
8,280	0	8,280	0			8,280	0		30-Oct-07
84,984	0	84,984	0			84,984	0		30-Oct-07
2,308	0	2,308	0			2,308	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
581	0	581	0			581	0		30-Oct-07
4,255	0	4,255	0			4,255	0		30-Oct-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
893	0	893	0			893	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
40,942	0	40,942	0			40,942	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
339	0	339	0			339	0		30-Oct-07
7,535	0	7,535	0			7,535	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
17,278	0	17,278	0			17,278	0		30-Oct-07
94	0	94	0			94	0		30-Oct-07
1,618	0	1,618	0			1,618	0		30-Oct-07
61,433	0	61,433	0			61,433	0		30-Oct-07
392	0	392	0			392	0		30-Oct-07
3,706	0	3,706	0			3,706	0		30-Oct-07
5,175	0	5,175	0			5,175	0		30-Oct-07
52,332	0	52,332	0			52,332	0		30-Oct-07
3,466	0	3,466	0			3,466	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3	0	3	0			3	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
696,946	0	696,946	0			696,946	0		30-Oct-07
198	0	198	0			198	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
213	0	213	0			213	0		30-Oct-07
1,188	0	1,188	0			1,188	0		30-Oct-07
101	0	101	0			101	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
489	0	489	0			489	0		30-Oct-07
1,028	0	1,028	0			1,028	0		30-Oct-07
120	0	120	0			120	0		30-Oct-07
459	0	459	0			459	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
131	0	131	0			131	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
149,413	0	149,413	0			149,413	0		30-Oct-07
18,308	0	18,308	0			18,308	0		30-Oct-07
14,138	0	14,138	0			14,138	0		30-Oct-07
4,896	0	4,896	0			4,896	0		30-Oct-07
1,903	0	1,903	0			1,903	0		30-Oct-07
3,522	0	3,522	0			3,522	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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
66,477	0	66,477	0			66,477	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
647	0	647	0			647	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
965	0	965	0			965	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
750	0	750	0			750	0		30-Oct-07
416	0	416	0			416	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,248	0	2,248	0			2,248	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,195	0	1,195	0			1,195	0		30-Oct-07
507,686	0	507,686	0			507,686	0		30-Oct-07
12,782	0	12,782	0			12,782	0		30-Oct-07
11,324,049	0	11,324,049	0			11,324,049	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,624,632	0	2,624,632	0			2,624,632	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,226,504	0	2,226,504	0			2,226,504	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
599	0	599	0			599	0		30-Oct-07
853,481	0	853,481	0			853,481	0		30-Oct-07
119,350	0	119,350	0			119,350	0		30-Oct-07
46,731	0	46,731	0			46,731	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,839	0	1,839	0			1,839	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
33,637	0	33,637	0			33,637	0		30-Oct-07
106,612	0	106,612	0			106,612	0		30-Oct-07
40,906	0	40,906	0			40,906	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
37,891	0	37,891	0			37,891	0		30-Oct-07
9,301	0	9,301	0			9,301	0		30-Oct-07
507,835	0	507,835	0			507,835	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
147,115	0	147,115	0			147,115	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
2,293	0	2,293	0			2,293	0		30-Oct-07
152,680	0	152,680	0			152,680	0		30-Oct-07
6,540	0	6,540	0			6,540	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
433	0	433	0			433	0		30-Oct-07
184	0	184	0			184	0		30-Oct-07
1,191	0	1,191	0			1,191	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
665	0	665	0			665	0		30-Oct-07
1,341	0	1,341	0			1,341	0		30-Oct-07
331	0	331	0			331	0		30-Oct-07
56,637	0	56,637	0			56,637	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,242	0	3,242	0			3,242	0		30-Oct-07
6,007	0	6,007	0			6,007	0		30-Oct-07
1,876	0	1,876	0			1,876	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
32,578	0	32,578	0			32,578	0		30-Oct-07
405	0	405	0			405	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
14,576	0	14,576	0			14,576	0		30-Oct-07
10,254	0	10,254	0			10,254	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2	0	2	0			2	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
5,610	0	5,610	0			5,610	0		30-Oct-07
2,930	0	2,930	0			2,930	0		30-Oct-07
15,938	0	15,938	0			15,938	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
35,800	0	35,800	0			35,800	0		30-Oct-07
42,140	0	42,140	0			42,140	0		30-Oct-07
9,639	0	9,639	0			9,639	0		30-Oct-07
496,762	0	496,762	0			496,762	0		30-Oct-07
468	0	468	0			468	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
7,261	0	7,261	0			7,261	0		30-Oct-07
44,474	0	44,474	0			44,474	0		30-Oct-07
436,261	0	436,261	0			436,261	0		30-Oct-07
901	0	901	0			901	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
6,400	0	6,400	0			6,400	0		30-Oct-07
430,095	0	430,095	0			430,095	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
102,621	0	102,621	0			102,621	0		30-Oct-07
711	0	711	0			711	0		30-Oct-07
10,000	0	10,000	0			10,000	0		30-Oct-07
327	0	327	0			327	0		30-Oct-07
33,000	0	33,000	0			33,000	0		30-Oct-07
163,526	0	163,526	0			163,526	0		30-Oct-07
192,114	0	192,114	0			192,114	0		30-Oct-07
16	0	16	0			16	0		30-Oct-07
3,343	0	3,343	0			3,343	0		30-Oct-07
4,326,467	0	4,326,467	0			4,326,467	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
373,376	0	373,376	0			373,376	0		30-Oct-07
33,252	0	33,252	0			33,252	0		30-Oct-07
108,579	0	108,579	0			108,579	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
356,250	0	356,250	0			356,250	0		30-Oct-07
75,233	0	75,233	0			75,233	0		30-Oct-07
1,914,376	0	1,914,376	0			1,914,376	0		30-Oct-07
17,220	0	17,220	0			17,220	0		30-Oct-07
307	0	307	0			307	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
43,708	0	43,708	0			43,708	0		30-Oct-07
115	0	115	0			115	0		30-Oct-07
137,341	0	137,341	0			137,341	0		30-Oct-07
442,733	0	442,733	0			442,733	0		30-Oct-07
310,996	0	310,996	0			310,996	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
84,936	0	84,936	0			84,936	0		30-Oct-07
125,660	0	125,660	0			125,660	0		30-Oct-07
38,438	0	38,438	0			38,438	0		30-Oct-07
2,424	0	2,424	0			2,424	0		30-Oct-07
564,199	0	564,199	0			564,199	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
696	0	696	0			696	0		30-Oct-07
72,500	0	72,500	0			72,500	0		30-Oct-07
364,375	0	364,375	0			364,375	0		30-Oct-07
11	0	11	0			11	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,279	0	1,279	0			1,279	0		30-Oct-07
1,647	0	1,647	0			1,647	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
29,006	0	29,006	0			29,006	0		30-Oct-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	30-Oct-07
176	0	176	0			176	0		30-Oct-07
1,481,538	0	1,481,538	0			1,481,538	0		30-Oct-07
61,456	0	61,456	0			61,456	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
76,623	0	76,623	0			76,623	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
130	0	130	0			130	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
271,914	0	271,914	0			271,914	0		30-Oct-07
73,918	0	73,918	0			73,918	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
45,078	0	45,078	0			45,078	0		30-Oct-07
72	0	72	0			72	0		30-Oct-07
12,611	0	12,611	0			12,611	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
70	0	70	0			70	0		30-Oct-07
119,615	0	119,615	0			119,615	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
19	0	19	0			19	0		30-Oct-07
5,340	0	5,340	0			5,340	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,132,749	0	1,132,749	0			1,132,749	0		30-Oct-07
94,041	0	94,041	0			94,041	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,442	0	1,442	0			1,442	0		30-Oct-07
573,016	0	573,016	0			573,016	0		30-Oct-07
180,134	0	180,134	0			180,134	0		30-Oct-07
13	0	13	0			13	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
156,423	0	156,423	0			156,423	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
15,202	0	15,202	0			15,202	0		30-Oct-07
187,869	0	187,869	0			187,869	0		30-Oct-07
13,756	0	13,756	0			13,756	0		30-Oct-07
315,824	0	315,824	0			315,824	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,506	0	3,506	0			3,506	0		30-Oct-07
12,144	0	12,144	0			12,144	0		30-Oct-07
356	0	356	0			356	0		30-Oct-07
517,907	0	517,907	0			517,907	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
225,167	0	225,167	0			225,167	0		30-Oct-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
12,768	0	12,768	0			12,768	0		30-Oct-07
998,391	0	998,391	0			998,391	0		30-Oct-07
19,046	0	19,046	0			19,046	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
117,879	0	117,879	0			117,879	0		30-Oct-07
98,928	0	98,928	0			98,928	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
794,994	0	794,994	0			794,994	0		30-Oct-07
3,496	0	3,496	0			3,496	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
5,858	0	5,858	0			5,858	0		30-Oct-07
10,313	0	10,313	0			10,313	0		30-Oct-07
4,404	0	4,404	0			4,404	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,168,263	0	1,168,263	0			1,168,263	0		30-Oct-07
40,000	0	40,000	0			40,000	0		30-Oct-07
37,629	0	37,629	0			37,629	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
90,601	0	90,601	0			90,601	0		30-Oct-07
511,115	0	511,115	0			511,115	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
143,378	0	143,378	0			143,378	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
194,711	0	194,711	0			194,711	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
37,475	0	37,475	0			37,475	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
493,166	0	493,166	0			493,166	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
5,995	0	5,995	0			5,995	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
564	0	564	0			564	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
237,046	0	237,046	0			237,046	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
26,020	0	26,020	0			26,020	0		30-Oct-07
44,134	0	44,134	0			44,134	0		30-Oct-07
916,980	0	916,980	0			916,980	0		30-Oct-07
297,220	0	297,220	0			297,220	0		30-Oct-07
48,425	0	48,425	0			48,425	0		30-Oct-07
1,045,847	0	1,045,847	0			1,045,847	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
62,194	0	62,194	0			62,194	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
4,404	0	4,404	0			4,404	0		30-Oct-07
121,785	0	121,785	0			121,785	0		30-Oct-07
10,903	0	10,903	0			10,903	0		30-Oct-07
1,667,876	0	1,667,876	0			1,667,876	0		30-Oct-07
240,528	0	240,528	0			240,528	0		30-Oct-07
62,835	0	62,835	0			62,835	0		30-Oct-07
9,313	0	9,313	0			9,313	0		30-Oct-07
94,651	0	94,651	0			94,651	0		30-Oct-07
4,404	0	4,404	0			4,404	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
464,418	0	464,418	0			464,418	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,500,000	0	1,500,000	0			1,500,000	0		30-Oct-07
648,325	0	648,325	0			648,325	0		30-Oct-07
278,250	0	278,250	0			278,250	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
176,807	0	176,807	0			176,807	0		30-Oct-07
32,500	0	32,500	0			32,500	0		30-Oct-07
13,080	0	13,080	0			13,080	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
21,094	0	21,094	0			21,094	0		30-Oct-07
14,503	0	14,503	0			14,503	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
850,000	0	850,000	0			850,000	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
27,970	0	27,970	0			27,970	0		30-Oct-07
9,518	0	9,518	0			9,518	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
137,722	0	137,722	0			137,722	0		30-Oct-07
194,928	0	194,928	0			194,928	0		30-Oct-07
2,209	0	2,209	0			2,209	0		30-Oct-07
27,973	0	27,973	0			27,973	0		30-Oct-07
58,904	0	58,904	0			58,904	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
134,375	0	134,375	0			134,375	0		30-Oct-07
75,360	0	75,360	0			75,360	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
166,500	0	166,500	0			166,500	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
25,312	0	25,312	0			25,312	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
43,512	0	43,512	0			43,512	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
12,000	0	12,000	0			12,000	0		30-Oct-07
833,000	0	833,000	0			833,000	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
31,178	0	31,178	0			31,178	0		30-Oct-07
8,816	0	8,816	0			8,816	0		30-Oct-07
4,471	0	4,471	0			4,471	0		30-Oct-07
369,703	0	369,703	0			369,703	0		30-Oct-07
212,900	0	212,900	0			212,900	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
52,500	0	52,500	0			52,500	0		30-Oct-07
7,882	0	7,882	0			7,882	0		30-Oct-07
565,843	0	565,843	0			565,843	0		30-Oct-07
24,826	0	24,826	0			24,826	0		30-Oct-07
30,360	0	30,360	0			30,360	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
18,000	0	18,000	0			18,000	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,447,609	0	2,447,609	0			2,447,609	0		30-Oct-07
47,589	0	47,589	0			47,589	0		30-Oct-07
9,518	0	9,518	0			9,518	0		30-Oct-07
25,788	0	25,788	0			25,788	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
28,554	0	28,554	0			28,554	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,453	0	3,453	0			3,453	0		30-Oct-07
217,780	0	217,780	0			217,780	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
9,313	0	9,313	0			9,313	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
55,089	0	55,089	0			55,089	0		30-Oct-07
137,722	0	137,722	0			137,722	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
34,115	0	34,115	0			34,115	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
187,000	0	187,000	0			187,000	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,140	0	2,140	0			2,140	0		30-Oct-07
2,140	0	2,140	0			2,140	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
6,475	0	6,475	0			6,475	0		30-Oct-07
706,847	0	706,847	0			706,847	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
4,361	0	4,361	0			4,361	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
20,156	0	20,156	0			20,156	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
6,475	0	6,475	0			6,475	0		30-Oct-07
30,517	0	30,517	0			30,517	0		30-Oct-07
33,200	0	33,200	0			33,200	0		30-Oct-07
270,431	0	270,431	0			270,431	0		30-Oct-07
155,625	0	155,625	0			155,625	0		30-Oct-07
88,125	0	88,125	0			88,125	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
66,486	0	66,486	0			66,486	0		30-Oct-07
146,487	0	146,487	0			146,487	0		30-Oct-07
4,548	0	4,548	0			4,548	0		30-Oct-07
13,961	0	13,961	0			13,961	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
3,152	0	3,152	0			3,152	0		30-Oct-07
109,038	0	109,038	0			109,038	0		30-Oct-07
13,958	0	13,958	0			13,958	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
70,631	0	70,631	0			70,631	0		30-Oct-07
15,000	0	15,000	0			15,000	0		30-Oct-07
26,250	0	26,250	0			26,250	0		30-Oct-07
122,298	0	122,298	0			122,298	0		30-Oct-07
39,375	0	39,375	0			39,375	0		30-Oct-07
1,938	0	1,938	0			1,938	0		30-Oct-07
15,900	0	15,900	0			15,900	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
414	0	414	0			414	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
26,875	0	26,875	0			26,875	0		30-Oct-07
380,000	0	380,000	0			380,000	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
38,955	0	38,955	0			38,955	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
302	0	302	0			302	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
61,250	0	61,250	0			61,250	0		30-Oct-07
3,352	0	3,352	0			3,352	0		30-Oct-07
68,757	0	68,757	0			68,757	0		30-Oct-07
62,307	0	62,307	0			62,307	0		30-Oct-07
1,563	0	1,563	0			1,563	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
55,519	0	55,519	0			55,519	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
174	0	174	0			174	0		30-Oct-07
12,813	0	12,813	0			12,813	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
115,343	0	115,343	0			115,343	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
64,147	0	64,147	0			64,147	0		30-Oct-07
653	0	653	0			653	0		30-Oct-07
91,811	0	91,811	0			91,811	0		30-Oct-07
26,088	0	26,088	0			26,088	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
5,493,547	0	5,493,547	0			5,493,547	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
27,750,527	0	27,750,527	0			27,750,527	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
645	0	645	0			645	0		30-Oct-07
1,017	0	1,017	0			1,017	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,113	0	1,113	0			1,113	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
11,825	0	11,825	0			11,825	0		30-Oct-07
252,200	0	252,200	0			252,200	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
70,429	0	70,429	0			70,429	0		30-Oct-07
1,020	0	1,020	0			1,020	0		30-Oct-07
13,047	0	13,047	0			13,047	0		30-Oct-07
7,470	0	7,470	0			7,470	0		30-Oct-07
4,868	0	4,868	0			4,868	0		30-Oct-07
2,022	0	2,022	0			2,022	0		30-Oct-07
14,423	0	14,423	0			14,423	0		30-Oct-07
21,250	0	21,250	0			21,250	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
134	0	134	0			134	0		30-Oct-07
93,800,000	0	93,800,000	0			93,800,000	0		30-Oct-07
11,000,000	0	11,000,000	0			11,000,000	0		30-Oct-07
195	0	195	0			195	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
24	0	24	0			24	0		30-Oct-07
6,980	0	6,980	0			6,980	0		30-Oct-07
2,294	0	2,294	0			2,294	0		30-Oct-07
4	0	4	0			4	0		30-Oct-07
83,205	0	83,205	0			83,205	0		30-Oct-07
4,696	0	4,696	0			4,696	0		30-Oct-07
229	0	229	0			229	0		30-Oct-07
608	0	608	0			608	0		30-Oct-07
45,207	0	45,207	0			45,207	0		30-Oct-07
2,925	0	2,925	0			2,925	0		30-Oct-07
207	0	207	0			207	0		30-Oct-07
164	0	164	0			164	0		30-Oct-07
219,792	0	219,792	0			219,792	0		30-Oct-07
42,938	0	42,938	0			42,938	0		30-Oct-07
264	0	264	0			264	0		30-Oct-07
2,015	0	2,015	0			2,015	0		30-Oct-07
119	0	119	0			119	0		30-Oct-07
45	0	45	0			45	0		30-Oct-07
3	0	3	0			3	0		30-Oct-07
166,979	0	166,979	0			166,979	0		30-Oct-07
46	0	46	0			46	0		30-Oct-07
392	0	392	0			392	0		30-Oct-07
74	0	74	0			74	0		30-Oct-07
438	0	438	0			438	0		30-Oct-07
2,925	0	2,925	0			2,925	0		30-Oct-07
1,708	0	1,708	0			1,708	0		30-Oct-07
455,790	0	455,790	0			455,790	0		30-Oct-07
1,095	0	1,095	0			1,095	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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
6	0	6	0			6	0		30-Oct-07
478	0	478	0			478	0		30-Oct-07
1,491	0	1,491	0			1,491	0		30-Oct-07
603	0	603	0			603	0		30-Oct-07
318,859	0	318,859	0			318,859	0		30-Oct-07
73,993	0	73,993	0			73,993	0		30-Oct-07
5,738	0	5,738	0			5,738	0		30-Oct-07
3,486	0	3,486	0			3,486	0		30-Oct-07
157,285	0	157,285	0			157,285	0		30-Oct-07
90,799	0	90,799	0			90,799	0		30-Oct-07
251	0	251	0			251	0		30-Oct-07
287,419	0	287,419	0			287,419	0		30-Oct-07
10	0	10	0			10	0		30-Oct-07
2,361	0	2,361	0			2,361	0		30-Oct-07
368	0	368	0			368	0		30-Oct-07
1,166	0	1,166	0			1,166	0		30-Oct-07
7	0	7	0			7	0		30-Oct-07
284	0	284	0			284	0		30-Oct-07
29	0	29	0			29	0		30-Oct-07
78,711	0	78,711	0			78,711	0		30-Oct-07
4,233	0	4,233	0			4,233	0		30-Oct-07
18	0	18	0			18	0		30-Oct-07
9,929	0	9,929	0			9,929	0		30-Oct-07
59	0	59	0			59	0		30-Oct-07
17	0	17	0			17	0		30-Oct-07
3	0	3	0			3	0		30-Oct-07
79,324	0	79,324	0			79,324	0		30-Oct-07
1,042	0	1,042	0			1,042	0		30-Oct-07
2,551	0	2,551	0			2,551	0		30-Oct-07
176	0	176	0			176	0		30-Oct-07
77	0	77	0			77	0		30-Oct-07
5,961	0	5,961	0			5,961	0		30-Oct-07
518,334	0	518,334	0			518,334	0		30-Oct-07
64	0	64	0			64	0		30-Oct-07
41,655	0	41,655	0			41,655	0		30-Oct-07
249	0	249	0			249	0		30-Oct-07
65,904	0	65,904	0			65,904	0		30-Oct-07
91	0	91	0			91	0		30-Oct-07
263	0	263	0			263	0		30-Oct-07
4	0	4	0			4	0		30-Oct-07
217	0	217	0			217	0		30-Oct-07
2,361	0	2,361	0			2,361	0		30-Oct-07
1,717	0	1,717	0			1,717	0		30-Oct-07
1,158	0	1,158	0			1,158	0		30-Oct-07
27,114	0	27,114	0			27,114	0		30-Oct-07
21,071	0	21,071	0			21,071	0		30-Oct-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
137	0	137	0			137	0		30-Oct-07
62	0	62	0			62	0		30-Oct-07
9	0	9	0			9	0		30-Oct-07
137,893	0	137,893	0			137,893	0		30-Oct-07
169,078	0	169,078	0			169,078	0		30-Oct-07
155,443	0	155,443	0			155,443	0		30-Oct-07
4,778	0	4,778	0			4,778	0		30-Oct-07
942,496	0	942,496	0			942,496	0		30-Oct-07
13	0	13	0			13	0		30-Oct-07
20,599	0	20,599	0			20,599	0		30-Oct-07
2,452	0	2,452	0			2,452	0		30-Oct-07
4,177,971	0	4,177,971	0			4,177,971	0		30-Oct-07
60,473	0	60,473	0			60,473	0		30-Oct-07
1,656,319	0	1,656,319	0			1,656,319	0		30-Oct-07
419,348	0	419,348	0			419,348	0		30-Oct-07
2,720	0	2,720	0			2,720	0		30-Oct-07
7,789	0	7,789	0			7,789	0		30-Oct-07
14	0	14	0			14	0		30-Oct-07
3,034	0	3,034	0			3,034	0		30-Oct-07
85,296	0	85,296	0			85,296	0		30-Oct-07
3,670	0	3,670	0			3,670	0		30-Oct-07
199	0	199	0			199	0		30-Oct-07
70,747	0	70,747	0			70,747	0		30-Oct-07
798	0	798	0			798	0		30-Oct-07
271	0	271	0			271	0		30-Oct-07
268,258	0	268,258	0			268,258	0		30-Oct-07
914	0	914	0			914	0		30-Oct-07
457	0	457	0			457	0		30-Oct-07
206	0	206	0			206	0		30-Oct-07
98	0	98	0			98	0		30-Oct-07
11,169	0	11,169	0			11,169	0		30-Oct-07
8,872	0	8,872	0			8,872	0		30-Oct-07
60	0	60	0			60	0		30-Oct-07
565	0	565	0			565	0		30-Oct-07
834	0	834	0			834	0		30-Oct-07
73,873	0	73,873	0			73,873	0		30-Oct-07
3,650	0	3,650	0			3,650	0		30-Oct-07
17,473	0	17,473	0			17,473	0		30-Oct-07
1,204	0	1,204	0			1,204	0		30-Oct-07
102,854	0	102,854	0			102,854	0		30-Oct-07
102,863	0	102,863	0			102,863	0		30-Oct-07
388	0	388	0			388	0		30-Oct-07
71,243	0	71,243	0			71,243	0		30-Oct-07
29,764	0	29,764	0			29,764	0		30-Oct-07
799,451	0	799,451	0			799,451	0		30-Oct-07
79	0	79	0			79	0		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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
954	0	954	0			954	0		30-Oct-07
246	0	246	0			246	0		30-Oct-07
187	0	187	0			187	0		30-Oct-07
3,340	0	3,340	0			3,340	0		30-Oct-07
3,776	0	3,776	0			3,776	0		30-Oct-07
871	0	871	0			871	0		30-Oct-07
42,518	0	42,518	0			42,518	0		30-Oct-07
1,968	0	1,968	0			1,968	0		30-Oct-07
745	0	745	0			745	0		30-Oct-07
0	0	6,108,150	6,108,150	0	0	6,108,150	6,108,150	0	30-Oct-07
0	0	1,702,786	1,702,786	0	0	1,702,786	1,702,786	0	30-Oct-07
0	0	5,000,000	5,000,000	0	0	5,000,000	5,000,000	0	30-Oct-07
0	0	97,000,000	97,000,000	0	0	97,000,000	97,000,000	0	30-Oct-07
0	0	3,182,474	3,182,474	0	0	3,182,474	3,182,474	0	30-Oct-07
0	0	20,625,000,000	0			20,625,000,000	0		30-Oct-07
0	0	6,274,820	6,274,820			6,274,820	6,274,820		30-Oct-07
0	0	999,999	999,999			999,999	999,999		30-Oct-07
0	0	4,500,000	4,500,000			4,500,000	4,500,000		30-Oct-07
0	0	35,280,356	35,280,356	9,779,000,000	7,634,000,000	-9,743,719,644	-7,598,719,644	0	30-Oct-07
0	0	15,826,220	15,826,220			15,826,220	15,826,220		30-Oct-07
0	0	17,751,292	17,751,292			17,751,292	17,751,292		30-Oct-07
0	0	5,150,857	5,150,857			5,150,857	5,150,857		30-Oct-07
0	0	10,984,848	10,984,848			10,984,848	10,984,848		30-Oct-07
0	0	9,610,976	9,610,976			9,610,976	9,610,976		30-Oct-07
0	0	-18,726,035	-18,726,035	0	0	-18,726,035	-18,726,035	0	30-Oct-07
0	0	33,115,298	33,115,298			33,115,298	33,115,298		30-Oct-07
0	0	347,205,250	311,355,609			347,205,250	311,355,609		30-Oct-07
0	0	1,508,145,214	1,238,044,966			1,508,145,214	1,238,044,966		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,681,882	19,250			8,681,882	19,250		30-Oct-07
0	0	62,859,708	62,859,708			62,859,708	62,859,708		30-Oct-07
0	0	347,828,230	19,190,945			347,828,230	19,190,945		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,320,626	5,320,626			5,320,626	5,320,626		30-Oct-07
0	0	856,328	856,328			856,328	856,328		30-Oct-07
0	0	486,334,626	486,334,604			486,334,626	486,334,604		30-Oct-07
0	0	301,157,439	301,157,439			301,157,439	301,157,439		30-Oct-07
0	0	27,557,502	25,565,924	0	0	27,557,502	25,565,924	0	30-Oct-07
0	0	62,077,148	35,623,926			62,077,148	35,623,926		30-Oct-07
0	0	4,149,239	4,149,239			4,149,239	4,149,239		30-Oct-07
0	0	27,368,914	27,368,914			27,368,914	27,368,914		30-Oct-07
0	0	22,080,919	0			22,080,919	0		30-Oct-07
0	0	355,808,638	355,808,638			355,808,638	355,808,638		30-Oct-07
0	0	136,041,099	136,041,099			136,041,099	136,041,099		30-Oct-07
0	0	3,150,102	3,150,102			3,150,102	3,150,102		30-Oct-07
0	0	23,172,888	23,172,888			23,172,888	23,172,888		30-Oct-07

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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		30-Oct-07
0	0	151,915,298	151,915,298			151,915,298	151,915,298		30-Oct-07
0	0	10,641,082	10,641,082			10,641,082	10,641,082		30-Oct-07
0	0	5,183,758	5,183,758			5,183,758	5,183,758		30-Oct-07
0	0	18,730,925	18,730,925			18,730,925	18,730,925		30-Oct-07
0	0	8,718,698	8,718,698			8,718,698	8,718,698		30-Oct-07
0	0	-2,191,344	-2,191,344	0	0	-2,191,344	-2,191,344	0	30-Oct-07
0	0	2,154,819	2,154,819			2,154,819	2,154,819		30-Oct-07
0	0	135,369,886	106,420,191			135,369,886	106,420,191		30-Oct-07
0	0	89,036,823	87,004,243			89,036,823	87,004,243		30-Oct-07
0	0	3,792,206	3,792,206			3,792,206	3,792,206		30-Oct-07
0	0	65,384,874	57,040,698			65,384,874	57,040,698		30-Oct-07
0	0	2,058,493	0			2,058,493	0		30-Oct-07
0	0	10,351,206	0			10,351,206	0		30-Oct-07
0	0	40,393,613	2,929,273			40,393,613	2,929,273		30-Oct-07
0	0	6,398,236	0			6,398,236	0		30-Oct-07
0	0	83,396,261	83,342,057			83,396,261	83,342,057		30-Oct-07
0	0	-551,135	-551,135	0	0	-551,135	-551,135	0	30-Oct-07
0	0	3,475,962	3,475,962			3,475,962	3,475,962		30-Oct-07
0	0	131,592,399	120,445,792			131,592,399	120,445,792		30-Oct-07
0	0	44,299,767	-3,799,000	0	0	44,299,767	-3,799,000	0	30-Oct-07
0	0	-2,602,759	-2,602,759	0	0	-2,602,759	-2,602,759	0	30-Oct-07
0	0	13,903,733	13,903,733			13,903,733	13,903,733		30-Oct-07
0	0	3,150,102	3,150,102			3,150,102	3,150,102		30-Oct-07
0	0	30,681,387	30,681,387			30,681,387	30,681,387		30-Oct-07
0	0	133,025,400	112,508,822			133,025,400	112,508,822		30-Oct-07
0	0	205,900	205,900			205,900	205,900		30-Oct-07
0	0	70,360	70,360			70,360	70,360		30-Oct-07
0	0	103,413,359	103,413,359			103,413,359	103,413,359		30-Oct-07
0	0	92,272,014	3,788,823	0	0	92,272,014	3,788,823	0	30-Oct-07
0	0	5,320,626	5,320,626			5,320,626	5,320,626		30-Oct-07
0	0	7,775,636	7,775,636			7,775,636	7,775,636		30-Oct-07
0	0	8,009,842	8,009,842			8,009,842	8,009,842		30-Oct-07
0	0	23,773,245	23,773,245			23,773,245	23,773,245		30-Oct-07
0	0	17,105,796	17,105,796			17,105,796	17,105,796		30-Oct-07
0	0	-5,505,190	-5,505,190	0	0	-5,505,190	-5,505,190	0	30-Oct-07
0	0	35,455,645	35,455,645			35,455,645	35,455,645		30-Oct-07
0	0	25,879,264	25,879,264			25,879,264	25,879,264		30-Oct-07
0	0	33,616,824	33,616,824			33,616,824	33,616,824		30-Oct-07
0	0	1,102,110	1,102,110			1,102,110	1,102,110		30-Oct-07
0	0	41,345,307	41,345,307			41,345,307	41,345,307		30-Oct-07
0	0	8,037,027	8,037,027			8,037,027	8,037,027		30-Oct-07
0	0	14,118,646	14,118,646			14,118,646	14,118,646		30-Oct-07
0	0	27,852,345	27,852,345			27,852,345	27,852,345		30-Oct-07
0	0	1,046,945	1,046,945			1,046,945	1,046,945		30-Oct-07
0	0	650,496,379	599,524,201	0	0	650,496,379	599,524,201	0	30-Oct-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	193,279,695	193,279,695			193,279,695	193,279,695		30-Oct-07
0	0	180,816,518	174,582,571			180,816,518	174,582,571		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	106,574,493	106,574,493			106,574,493	106,574,493		30-Oct-07
0	0	228,859,257	188,209,561			228,859,257	188,209,561		30-Oct-07
0	0	56,784,471	56,784,471			56,784,471	56,784,471		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	237,162,389	217,914,536			237,162,389	217,914,536		30-Oct-07
0	0	11,028,500	11,028,492			11,028,500	11,028,492		30-Oct-07
0	0	12,180,485	12,180,485			12,180,485	12,180,485		30-Oct-07
0	0	156	156			156	156		30-Oct-07
0	0	5	0			5	0		30-Oct-07
0	0	1,429,169,751	1,287,191,311	0	0	1,429,169,751	1,287,191,311	0	30-Oct-07
0	0	173,429,153	173,429,153			173,429,153	173,429,153		30-Oct-07
0	0	1,006	1,006			1,006	1,006		30-Oct-07
0	0	442,398,175	442,301,326			442,398,175	442,301,326		30-Oct-07
0	0	208,828,796	208,802,742			208,828,796	208,802,742		30-Oct-07
0	0	17,224	17,224			17,224	17,224		30-Oct-07
0	0	45,555,556	45,555,556	0	0	45,555,556	45,555,556	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	16,420,478	0			16,420,478	0		30-Oct-07
0	0	0	0	8,300,000,000	7,088,000,000	-8,300,000,000	-7,088,000,000	0	30-Oct-07
0	0	171,180,535	0			171,180,535	0		30-Oct-07
0	0	37,711,058	0			37,711,058	0		30-Oct-07
0	0	174,187,450	174,187,450			174,187,450	174,187,450		30-Oct-07
0	0	156,804,425	156,804,425	0	0	156,804,425	156,804,425	0	30-Oct-07
0	0	24,486,696	24,486,696			24,486,696	24,486,696		30-Oct-07
0	0	13,074,745	13,074,745			13,074,745	13,074,745		30-Oct-07
0	0	0	0	600,000,000	600,000,000	-600,000,000	-600,000,000	0	30-Oct-07
0	0	39,082,001	25,469,837			39,082,001	25,469,837		30-Oct-07
0	0	34,741,962	19,620,154			34,741,962	19,620,154		30-Oct-07
0	0	195,498,419	195,289,743			195,498,419	195,289,743		30-Oct-07
0	0	17,874,460	17,874,460			17,874,460	17,874,460		30-Oct-07
0	0	234,723,266	234,723,266			234,723,266	234,723,266		30-Oct-07
0	0	165,860,378	131,160,584			165,860,378	131,160,584		30-Oct-07
0	0	253,730	253,730			253,730	253,730		30-Oct-07
0	0	21,210,685	21,203,973			21,210,685	21,203,973		30-Oct-07
0	0	697,246,195	642,491,717	0	0	697,246,195	642,491,717	0	30-Oct-07
0	0	81,485,908	81,485,908			81,485,908	81,485,908		30-Oct-07
0	0	15,152,964	15,152,964			15,152,964	15,152,964		30-Oct-07
0	0	103,325,055	103,325,055			103,325,055	103,325,055		30-Oct-07
0	0	15,627,044	15,627,044			15,627,044	15,627,044		30-Oct-07
0	0	176,468,654	176,468,654			176,468,654	176,468,654		30-Oct-07
0	0	133,160,663	133,160,663			133,160,663	133,160,663		30-Oct-07
0	0	125,560,961	91,812,260			125,560,961	91,812,260		30-Oct-07
0	0	961,786	961,786			961,786	961,786		30-Oct-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	3,509	0	0	0	3,509	0	0	30-Oct-07
0	0	2,263,049	2,263,049			2,263,049	2,263,049		30-Oct-07
0	0	137,450,864	129,933,657	0	0	137,450,864	129,933,657	0	30-Oct-07
0	0	0	0	350,000,000	300,000,000	-350,000,000	-300,000,000	0	30-Oct-07
0	0	388,877,059	279,970,829	0	0	388,877,059	279,970,829	0	30-Oct-07
0	0	13,515,300	9,079,646			13,515,300	9,079,646		30-Oct-07
0	0	32,881,810	32,881,810			32,881,810	32,881,810		30-Oct-07
0	0	327,556,328	238,233,208	0	0	327,556,328	238,233,208	0	30-Oct-07
0	0	40,396,636	40,396,636			40,396,636	40,396,636		30-Oct-07
0	0	1,200,000	0			1,200,000	0		30-Oct-07
0	0	22,795,525	10,211,539			22,795,525	10,211,539		30-Oct-07
0	0	62,340,382	48,074,531			62,340,382	48,074,531		30-Oct-07
0	0	15,000,000	15,000,000			15,000,000	15,000,000		30-Oct-07
0	0	149,383,196	149,383,196			149,383,196	149,383,196		30-Oct-07
0	0	48,222,166	48,222,166			48,222,166	48,222,166		30-Oct-07
0	0	0	0	800,000,000	675,000,000	-800,000,000	-675,000,000	0	30-Oct-07
0	0	2,080,260	2,080,260			2,080,260	2,080,260		30-Oct-07
0	0	25,780,052	25,780,052	0	0	25,780,052	25,780,052	0	30-Oct-07
0	0	17,608,156	15,925,172	0	0	17,608,156	15,925,172	0	30-Oct-07
0	0	39,947,685	27,271,995			39,947,685	27,271,995		30-Oct-07
0	0	87,850	87,850			87,850	87,850		30-Oct-07
0	0	11,211,150	11,211,150			11,211,150	11,211,150		30-Oct-07
0	0	46,742,985	46,742,985			46,742,985	46,742,985		30-Oct-07
0	0	3,829,922	0			3,829,922	0		30-Oct-07
0	0	110,228,051	107,515,451			110,228,051	107,515,451		30-Oct-07
0	0	12,733,028	12,733,028			12,733,028	12,733,028		30-Oct-07
0	0	17,667	17,667			17,667	17,667		30-Oct-07
0	0	5,280,307	5,280,307			5,280,307	5,280,307		30-Oct-07
0	0	2,302,500	2,302,500			2,302,500	2,302,500		30-Oct-07
0	0	21,810,653	21,810,653			21,810,653	21,810,653		30-Oct-07
0	0	2,273,391	2,273,391			2,273,391	2,273,391		30-Oct-07
0	0	-360,354,822	-360,354,822	0	0	-360,354,822	-360,354,822	0	30-Oct-07
0	0	-230,747,655	-230,747,655	0	0	-230,747,655	-230,747,655	0	30-Oct-07
0	0	360,354,822	360,354,822	0	0	360,354,822	360,354,822	0	30-Oct-07
0	0	230,747,655	230,747,655	0	0	230,747,655	230,747,655	0	30-Oct-07
0	15,861,529	15,861,529	0	0	0	15,861,529	0	0	30-Oct-07
0	29,536,076	29,536,076	0	0	0	29,536,076	0	0	30-Oct-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	30-Oct-07
0	0	69,143,332	69,143,332	0	0	69,143,332	69,143,332	0	30-Oct-07
0	0	38,014	38,014			38,014	38,014		30-Oct-07
0	0	24,335,015	24,335,015			24,335,015	24,335,015		30-Oct-07
0	0	9,670,015	9,670,015			9,670,015	9,670,015		30-Oct-07
0	0	3,190,712	3,190,712			3,190,712	3,190,712		30-Oct-07
0	0	22,665,750	22,665,750			22,665,750	22,665,750		30-Oct-07
0	0	35,014,110	35,014,110			35,014,110	35,014,110		30-Oct-07
0	0	3,716,403,201	3,716,403,201	0	0	3,716,403,201	3,716,403,201	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	236	236			236	236		30-Oct-07
0	0	79,561,731	79,561,731	2,000,000,000	1,700,000,000	-1,920,438,269	-1,620,438,269	0	30-Oct-07
0	0	201,973,899	201,973,899	0	0	201,973,899	201,973,899	0	30-Oct-07
0	0	14,443,543	14,443,543	0	0	14,443,543	14,443,543	0	30-Oct-07
0	0	266,939,284	266,939,284	0	0	266,939,284	266,939,284	0	30-Oct-07
0	0	236,206,616	236,206,616	0	0	236,206,616	236,206,616	0	30-Oct-07
0	0	56,091,772	56,091,772	0	0	56,091,772	56,091,772	0	30-Oct-07
0	0	4,494,257	4,494,257	0	0	4,494,257	4,494,257	0	30-Oct-07
0	0	54,244,046	54,244,046	0	0	54,244,046	54,244,046	0	30-Oct-07
0	0	10,844,012	10,844,012			10,844,012	10,844,012		30-Oct-07
0	0	25,141,612	25,141,612	0	0	25,141,612	25,141,612	0	30-Oct-07
0	0	117,893,374	117,893,374	0	0	117,893,374	117,893,374	0	30-Oct-07
0	0	56,135,838	56,135,838			56,135,838	56,135,838		30-Oct-07
0	0	12,718,774	12,718,774			12,718,774	12,718,774		30-Oct-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	30-Oct-07
0	0	30,519,522	30,519,522			30,519,522	30,519,522		30-Oct-07
0	0	96,774	96,774			96,774	96,774		30-Oct-07
0	0	125,806	125,806			125,806	125,806		30-Oct-07
0	0	921,830,463	921,830,314			921,830,463	921,830,314		30-Oct-07
0	0	21,019,005	21,019,005			21,019,005	21,019,005		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	31,982,517	31,982,495			31,982,517	31,982,495		30-Oct-07
0	0	575,874,081	575,874,081			575,874,081	575,874,081		30-Oct-07
0	0	303,314	303,314			303,314	303,314		30-Oct-07
0	0	2,724,855	2,724,855			2,724,855	2,724,855		30-Oct-07
0	0	53,121,102	53,121,102			53,121,102	53,121,102		30-Oct-07
0	0	98,730,385	98,730,385			98,730,385	98,730,385		30-Oct-07
0	0	354,463,899	354,463,899			354,463,899	354,463,899		30-Oct-07
0	0	17,955,438	17,955,438			17,955,438	17,955,438		30-Oct-07
0	0	16,974,247	16,974,247			16,974,247	16,974,247		30-Oct-07
0	0	23,768,320	23,768,320			23,768,320	23,768,320		30-Oct-07
0	0	617,705	617,705			617,705	617,705		30-Oct-07
0	0	143,325,850	143,325,850			143,325,850	143,325,850		30-Oct-07
0	0	-11,884,160	-11,884,160	0	0	-11,884,160	-11,884,160	0	30-Oct-07
0	0	-270,622,536	-270,622,536	0	0	-270,622,536	-270,622,536	0	30-Oct-07
0	0	1,510,450	1,510,450	0	0	1,510,450	1,510,450	0	30-Oct-07
0	0	1,133,187	1,133,187	0	0	1,133,187	1,133,187	0	30-Oct-07
0	0	1,530,657	1,530,657	0	0	1,530,657	1,530,657	0	30-Oct-07
0	0	13,350,163	13,350,163	0	0	13,350,163	13,350,163	0	30-Oct-07
0	0	322,611	322,611	0	0	322,611	322,611	0	30-Oct-07
0	0	32,081,459	32,081,459			32,081,459	32,081,459		30-Oct-07
0	0	24,204,864	24,204,864			24,204,864	24,204,864		30-Oct-07
0	0	34,066,763	34,066,763			34,066,763	34,066,763		30-Oct-07
0	0	2,728,749	2,728,749			2,728,749	2,728,749		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,216	0	0	0	3,216	0	0	30-Oct-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	7			7	7		30-Oct-07
0	0	652,322	652,322			652,322	652,322		30-Oct-07
0	0	159,409,924	159,409,924			159,409,924	159,409,924		30-Oct-07
0	0	48,820,348	48,820,348			48,820,348	48,820,348		30-Oct-07
0	0	10,000,014	10,000,014			10,000,014	10,000,014		30-Oct-07
0	0	240,803,426	240,803,426			240,803,426	240,803,426		30-Oct-07
0	0	204,191,739	204,191,739			204,191,739	204,191,739		30-Oct-07
0	0	99,689,778	99,689,778			99,689,778	99,689,778		30-Oct-07
0	0	81,995,774	81,995,774			81,995,774	81,995,774		30-Oct-07
0	0	35,294,446	35,294,446			35,294,446	35,294,446		30-Oct-07
0	0	0	0	4,275,000,000	3,725,000,000	-4,275,000,000	-3,725,000,000	0	30-Oct-07
0	0	18,961,804	18,961,804	0	0	18,961,804	18,961,804	0	30-Oct-07
0	0	662,556,806	-45,416	0	0	662,556,806	-45,416	0	30-Oct-07
0	0	403,464,771	403,464,771	0	0	403,464,771	403,464,771	0	30-Oct-07
0	0	322,911,446	322,911,446			322,911,446	322,911,446		30-Oct-07
0	0	789,244,268	789,244,268			789,244,268	789,244,268		30-Oct-07
0	0	25,826,150	25,826,150			25,826,150	25,826,150		30-Oct-07
0	0	42,265,000	42,265,000			42,265,000	42,265,000		30-Oct-07
0	0	43,030,787	43,030,787	0	0	43,030,787	43,030,787	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,935,000	2,935,000			2,935,000	2,935,000		30-Oct-07
0	0	10,999,294	10,999,294			10,999,294	10,999,294		30-Oct-07
0	0	53,865,000	53,865,000	0	0	53,865,000	53,865,000	0	30-Oct-07
0	0	4,125,333	4,125,333	0	0	4,125,333	4,125,333	0	30-Oct-07
0	0	93,747,657	93,747,657	0	0	93,747,657	93,747,657	0	30-Oct-07
0	0	243,841,212	243,841,212	1,189,000,000	1,189,000,000	-945,158,788	-945,158,788	0	30-Oct-07
0	0	438,171,025	438,171,025	0	0	438,171,025	438,171,025	0	30-Oct-07
0	0	28,887,086	28,887,086	0	0	28,887,086	28,887,086	0	30-Oct-07
0	0	21,042,562	21,042,562	0	0	21,042,562	21,042,562	0	30-Oct-07
0	0	561,954,547	561,954,547	0	0	561,954,547	561,954,547	0	30-Oct-07
0	0	112,183,548	112,183,548	0	0	112,183,548	112,183,548	0	30-Oct-07
0	0	8,988,512	8,988,512	0	0	8,988,512	8,988,512	0	30-Oct-07
0	0	108,488,093	108,488,093	0	0	108,488,093	108,488,093	0	30-Oct-07
0	0	5,146,632	5,146,632			5,146,632	5,146,632		30-Oct-07
0	0	276,989,891	39,207,611	0	0	276,989,891	39,207,611	0	30-Oct-07
0	0	0	0	706,000,000	527,000,000	-706,000,000	-527,000,000	0	30-Oct-07
0	35,603,783	35,603,783	0	0	0	35,603,783	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	395,710,454	0	0	0	395,710,454	0	0	30-Oct-07
0	0	-9,976,699	-9,976,699	1,800,000,000	1,550,000,000	-1,809,976,699	-1,559,976,699	0	30-Oct-07
0	0	7,398,029	7,398,029			7,398,029	7,398,029		30-Oct-07
0	0	134,255	134,255			134,255	134,255		30-Oct-07
0	0	37,629,225	37,629,225			37,629,225	37,629,225		30-Oct-07
0	0	13,955,705	13,955,705			13,955,705	13,955,705		30-Oct-07
0	0	41,477,375	41,477,375			41,477,375	41,477,375		30-Oct-07
0	0	2,450,724	0			2,450,724	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	60,196,381	60,196,381			60,196,381	60,196,381		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	39,185,531	39,185,531			39,185,531	39,185,531		30-Oct-07
0	0	78,126,774	78,126,774			78,126,774	78,126,774		30-Oct-07
0	0	59,260,378	59,260,378	0	0	59,260,378	59,260,378	0	30-Oct-07
0	0	233,699,504	233,699,504	0	0	233,699,504	233,699,504	0	30-Oct-07
0	0	167,989,794	167,989,794	0	0	167,989,794	167,989,794	0	30-Oct-07
0	0	38,633,485	38,633,485			38,633,485	38,633,485		30-Oct-07
0	0	5,000,004	5,000,004			5,000,004	5,000,004		30-Oct-07
0	0	2,882,070	2,882,070			2,882,070	2,882,070		30-Oct-07
0	0	47,156	47,156			47,156	47,156		30-Oct-07
0	0	-8,687	-8,687	0	0	-8,687	-8,687	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	393,095	393,095			393,095	393,095		30-Oct-07
0	0	2,358	2,358			2,358	2,358		30-Oct-07
0	0	1,572,283	1,572,283			1,572,283	1,572,283		30-Oct-07
0	0	18,084,449	18,084,449	0	0	18,084,449	18,084,449	0	30-Oct-07
0	0	-79,410,763	-79,410,763	0	0	-79,410,763	-79,410,763	0	30-Oct-07
0	0	55,666,018	55,666,018			55,666,018	55,666,018		30-Oct-07
0	0	96,286,990	96,286,990			96,286,990	96,286,990		30-Oct-07
0	0	1,596,200	1,596,200			1,596,200	1,596,200		30-Oct-07
0	0	6,471,365	6,471,365			6,471,365	6,471,365		30-Oct-07
0	0	461	461			461	461		30-Oct-07
0	0	22,837	22,837			22,837	22,837		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	365,250	365,250			365,250	365,250		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	35,855,793	35,855,793			35,855,793	35,855,793		30-Oct-07
0	0	6,639,542	6,639,542			6,639,542	6,639,542		30-Oct-07
0	0	20,488,987	20,488,987			20,488,987	20,488,987		30-Oct-07
0	0	2,810,565	2,810,565			2,810,565	2,810,565		30-Oct-07
0	0	258,814	258,814			258,814	258,814		30-Oct-07
0	0	-111,993,819	-111,993,819	0	0	-111,993,819	-111,993,819	0	30-Oct-07
0	0	152,328,400	152,328,400	0	0	152,328,400	152,328,400	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	49,715	49,715			49,715	49,715		30-Oct-07
0	0	4,356	4,356			4,356	4,356		30-Oct-07
0	0	8,559,309	8,559,309			8,559,309	8,559,309		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	85,800	85,800			85,800	85,800		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	748,875	748,875			748,875	748,875		30-Oct-07
0	0	126,112	126,112			126,112	126,112		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	577,300	577,300			577,300	577,300		30-Oct-07
0	0	20,479,207	20,479,207			20,479,207	20,479,207		30-Oct-07
0	0	20,601,828	20,522,143			20,601,828	20,522,143		30-Oct-07
0	0	206,417	204,924			206,417	204,924		30-Oct-07
0	0	1,136	1,136			1,136	1,136		30-Oct-07
0	0	389,651	389,651			389,651	389,651		30-Oct-07
0	0	3,141	0			3,141	0		30-Oct-07
0	0	7,121	0	0	0	7,121	0	0	30-Oct-07
0	0	1,886,071	1,886,071			1,886,071	1,886,071		30-Oct-07
0	0	1,131,251	1,131,251			1,131,251	1,131,251		30-Oct-07
0	0	45	45			45	45		30-Oct-07
0	0	47	47			47	47		30-Oct-07
0	0	37,953	37,953			37,953	37,953		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,104,681	1,104,681			1,104,681	1,104,681		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	63,109	63,109			63,109	63,109		30-Oct-07
0	0	3,000	3,000			3,000	3,000		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,800	8,800			8,800	8,800		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	504,020	504,020			504,020	504,020		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	50,493	50,493			50,493	50,493		30-Oct-07
0	0	3,188,350	3,188,350			3,188,350	3,188,350		30-Oct-07
0	0	1,541,800	1,541,800			1,541,800	1,541,800		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,023,266	3,023,266			3,023,266	3,023,266		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	606,252	606,252			606,252	606,252		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	85,683	85,683			85,683	85,683		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	23,966	23,966			23,966	23,966		30-Oct-07
0	0	25,908	25,908			25,908	25,908		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	520,963	520,963			520,963	520,963		30-Oct-07
0	0	173,774,437	-459,063	0	0	173,774,437	-459,063	0	30-Oct-07
0	0	0	0	1,000,000,000	900,000,000	-1,000,000,000	-900,000,000	0	30-Oct-07
0	0	12,175,555	28,965	0	0	12,175,555	28,965	0	30-Oct-07
0	0	0	0			0	0		30-Oct-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	58,590	58,590			58,590	58,590		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	105,724	105,724			105,724	105,724		30-Oct-07
0	0	100,076,963	100,076,963			100,076,963	100,076,963		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	64,800,000	64,800,000			64,800,000	64,800,000		30-Oct-07
0	0	8,003,212	8,003,212			8,003,212	8,003,212		30-Oct-07
0	0	1,611	1,611			1,611	1,611		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	63,040,339	63,040,339			63,040,339	63,040,339		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	22,251	22,251	0	0	22,251	22,251	0	30-Oct-07
0	0	1,938,214	1,938,214			1,938,214	1,938,214		30-Oct-07
0	0	339,832	339,832	0	0	339,832	339,832	0	30-Oct-07
0	0	1,753,185	1,753,185			1,753,185	1,753,185		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,461,905	3,461,905			3,461,905	3,461,905		30-Oct-07
0	0	45,430,473	45,430,473			45,430,473	45,430,473		30-Oct-07
0	0	1,113,209	1,113,209	0	0	1,113,209	1,113,209	0	30-Oct-07
0	0	354,508	354,508			354,508	354,508		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	128,283	128,283			128,283	128,283		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,763	11,763			11,763	11,763		30-Oct-07
0	0	-2,665,136	-2,665,136	0	0	-2,665,136	-2,665,136	0	30-Oct-07
0	0	110,484	110,484			110,484	110,484		30-Oct-07
0	0	14,807	14,807			14,807	14,807		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	285,356,271	265,000,000	0	0	285,356,271	265,000,000	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	9	9			9	9		30-Oct-07
0	0	1,514,685	1,514,685			1,514,685	1,514,685		30-Oct-07
0	0	146,233	146,233			146,233	146,233		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,830	1,830			1,830	1,830		30-Oct-07
0	0	6,506,892	6,506,892	500,000,000	450,000,000	-493,493,108	-443,493,108	0	30-Oct-07
0	0	14,916,416	14,100,383	0	0	14,916,416	14,100,383	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	81,127,531	81,127,531	0	0	81,127,531	81,127,531	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,537,634	4,441,130	0	0	4,537,634	4,441,130	0	30-Oct-07
0	0	139,662,481	139,662,481			139,662,481	139,662,481		30-Oct-07
0	0	39,741,288	39,741,288			39,741,288	39,741,288		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	557,773	557,773			557,773	557,773		30-Oct-07
0	0	2,758,367	2,758,367			2,758,367	2,758,367		30-Oct-07
0	0	144,342,555	-6,736,792	0	0	144,342,555	-6,736,792	0	30-Oct-07
0	0	37,513,798	37,513,798	0	0	37,513,798	37,513,798	0	30-Oct-07
0	0	13,710,920	13,710,920			13,710,920	13,710,920		30-Oct-07
0	0	4,777,290	4,777,290	0	0	4,777,290	4,777,290	0	30-Oct-07
0	0	7,261,212	7,261,212			7,261,212	7,261,212		30-Oct-07
0	0	2,974,906	2,974,906			2,974,906	2,974,906		30-Oct-07
0	0	30,855	30,855			30,855	30,855		30-Oct-07
0	0	2,758,762	2,758,762			2,758,762	2,758,762		30-Oct-07
0	0	18,340,336	18,340,336			18,340,336	18,340,336		30-Oct-07
0	0	63,077	63,077			63,077	63,077		30-Oct-07
0	0	911	911			911	911		30-Oct-07
0	0	16,872,648	16,872,648			16,872,648	16,872,648		30-Oct-07
0	0	966,482	966,482			966,482	966,482		30-Oct-07
0	0	14,442,408	14,442,408			14,442,408	14,442,408		30-Oct-07
0	0	7,033,046	7,033,046			7,033,046	7,033,046		30-Oct-07
0	0	6,306,009	6,306,009			6,306,009	6,306,009		30-Oct-07
0	0	5,523,932	5,523,932			5,523,932	5,523,932		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	15,326,839	15,326,839			15,326,839	15,326,839		30-Oct-07
0	0	13,142,657	13,142,657			13,142,657	13,142,657		30-Oct-07
0	0	12,804,814	12,804,814			12,804,814	12,804,814		30-Oct-07
0	0	4,451,310	4,451,310			4,451,310	4,451,310		30-Oct-07
0	0	2,154,087	2,154,087			2,154,087	2,154,087		30-Oct-07
0	0	3,652,359	3,652,359			3,652,359	3,652,359		30-Oct-07
0	0	9,365,226	9,365,226			9,365,226	9,365,226		30-Oct-07
0	0	15,875,574	15,875,574			15,875,574	15,875,574		30-Oct-07
0	0	1,346,214	1,346,214			1,346,214	1,346,214		30-Oct-07
0	0	514	514			514	514		30-Oct-07
0	0	13,383,523	13,383,523			13,383,523	13,383,523		30-Oct-07
0	0	2,915,483	2,915,483			2,915,483	2,915,483		30-Oct-07
0	0	2,341,634	2,341,634			2,341,634	2,341,634		30-Oct-07
0	0	9,744,018	9,744,018			9,744,018	9,744,018		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,981,332	2,981,332			2,981,332	2,981,332		30-Oct-07
0	0	20,043,414	20,043,414			20,043,414	20,043,414		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	2,743,231	2,743,231			2,743,231	2,743,231		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	130,847	130,847			130,847	130,847		30-Oct-07
0	0	10,543,809	10,543,809			10,543,809	10,543,809		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,469,869	8,469,869			8,469,869	8,469,869		30-Oct-07
0	0	28,874,519	28,874,519			28,874,519	28,874,519		30-Oct-07
0	0	1,935,858	1,935,858			1,935,858	1,935,858		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	16,752,079	16,752,079			16,752,079	16,752,079		30-Oct-07
0	0	434,151	434,151			434,151	434,151		30-Oct-07
0	0	20,731,830	20,731,830			20,731,830	20,731,830		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,956,511	1,956,511			1,956,511	1,956,511		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,338,486	2,338,486			2,338,486	2,338,486		30-Oct-07
0	0	54,450	54,450			54,450	54,450		30-Oct-07
0	0	8,564,101	8,564,101			8,564,101	8,564,101		30-Oct-07
0	0	8,276	8,276			8,276	8,276		30-Oct-07
0	0	2,607,106	2,607,106			2,607,106	2,607,106		30-Oct-07
0	0	8,694,232	8,694,232			8,694,232	8,694,232		30-Oct-07
0	0	86	86			86	86		30-Oct-07
0	0	3,094,633	3,094,633			3,094,633	3,094,633		30-Oct-07
0	0	318	318			318	318		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,777,372	4,777,372			4,777,372	4,777,372		30-Oct-07
0	0	6,603,002	6,603,002			6,603,002	6,603,002		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,131,520	7,131,520			7,131,520	7,131,520		30-Oct-07
0	0	15,011,421	15,011,421			15,011,421	15,011,421		30-Oct-07
0	0	1,769,388	1,769,388			1,769,388	1,769,388		30-Oct-07
0	0	6,302,671	6,302,671			6,302,671	6,302,671		30-Oct-07
0	0	979,967	979,967			979,967	979,967		30-Oct-07
0	0	7,193,000	7,193,000			7,193,000	7,193,000		30-Oct-07
0	0	12,349,500	12,349,500			12,349,500	12,349,500		30-Oct-07
0	0	4,418,000	4,418,000			4,418,000	4,418,000		30-Oct-07
0	0	1,768,026	1,768,026			1,768,026	1,768,026		30-Oct-07
0	0	2,797,059	2,797,059			2,797,059	2,797,059		30-Oct-07
0	0	2,992,940	2,992,940			2,992,940	2,992,940		30-Oct-07
0	0	1,538,741	1,538,741			1,538,741	1,538,741		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	18,840,316	18,840,316			18,840,316	18,840,316		30-Oct-07
0	0	4,835,405	4,835,405			4,835,405	4,835,405		30-Oct-07
0	0	299,161	299,161			299,161	299,161		30-Oct-07
0	0	1,087	1,087			1,087	1,087		30-Oct-07
0	0	0	0			0	0		30-Oct-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	8,794,795	8,794,795			8,794,795	8,794,795		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,041,520	2,041,520			2,041,520	2,041,520		30-Oct-07
0	0	3,083,303	3,083,303			3,083,303	3,083,303		30-Oct-07
0	0	4,757,582	4,757,582			4,757,582	4,757,582		30-Oct-07
0	0	17,228,495	17,228,495			17,228,495	17,228,495		30-Oct-07
0	0	6,097,371	6,097,371			6,097,371	6,097,371		30-Oct-07
0	0	1,225	1,225			1,225	1,225		30-Oct-07
0	0	18,678	18,678			18,678	18,678		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,144,010	7,144,010			7,144,010	7,144,010		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	16,439,840	16,439,840			16,439,840	16,439,840		30-Oct-07
0	0	4,969,106	4,969,106			4,969,106	4,969,106		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,387,940	2,387,940			2,387,940	2,387,940		30-Oct-07
0	0	14,506,745	14,506,745			14,506,745	14,506,745		30-Oct-07
0	0	19,442,342	19,442,342			19,442,342	19,442,342		30-Oct-07
0	0	14,034,040	14,034,040			14,034,040	14,034,040		30-Oct-07
0	0	1,305,740	1,305,740			1,305,740	1,305,740		30-Oct-07
0	0	874,810	874,810			874,810	874,810		30-Oct-07
0	0	241	241			241	241		30-Oct-07
0	0	2,558,070	2,558,070			2,558,070	2,558,070		30-Oct-07
0	0	6,232,800	6,232,800			6,232,800	6,232,800		30-Oct-07
0	0	5,214	5,214			5,214	5,214		30-Oct-07
0	0	396,338	396,338			396,338	396,338		30-Oct-07
0	0	457,815	457,815			457,815	457,815		30-Oct-07
0	0	1,940,628	1,940,628			1,940,628	1,940,628		30-Oct-07
0	0	3,419,992	3,419,992			3,419,992	3,419,992		30-Oct-07
0	0	644,847	644,847			644,847	644,847		30-Oct-07
0	0	1,834,498	1,834,498			1,834,498	1,834,498		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	958,615	958,615			958,615	958,615		30-Oct-07
0	0	13,701,888	13,701,888			13,701,888	13,701,888		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,907,510	1,907,510			1,907,510	1,907,510		30-Oct-07
0	0	265,266	265,266			265,266	265,266		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,598,202	2,598,202			2,598,202	2,598,202		30-Oct-07
0	0	1,779,351	1,779,351			1,779,351	1,779,351		30-Oct-07
0	0	44,504	44,504			44,504	44,504		30-Oct-07
0	0	28,475,252	28,475,252			28,475,252	28,475,252		30-Oct-07
0	0	3,003,294	3,003,294			3,003,294	3,003,294		30-Oct-07
0	0	1,170,367	1,170,367			1,170,367	1,170,367		30-Oct-07
0	0	10,947,341	10,947,341			10,947,341	10,947,341		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		30-Oct-07
0	0	16,881,719	16,881,719			16,881,719	16,881,719		30-Oct-07
0	0	13,056,465	13,056,465			13,056,465	13,056,465		30-Oct-07
0	0	5,652,368	5,652,368			5,652,368	5,652,368		30-Oct-07
0	0	4,305,712	4,305,712			4,305,712	4,305,712		30-Oct-07
0	0	966,756	966,756			966,756	966,756		30-Oct-07
0	0	11,561,904	11,561,904			11,561,904	11,561,904		30-Oct-07
0	0	23,462,750	23,462,750			23,462,750	23,462,750		30-Oct-07
0	0	10,620,653	10,620,653			10,620,653	10,620,653		30-Oct-07
0	0	4,828,113	4,828,113			4,828,113	4,828,113		30-Oct-07
0	0	2,130	2,130			2,130	2,130		30-Oct-07
0	0	1,620,620	1,620,620			1,620,620	1,620,620		30-Oct-07
0	0	120,967	120,967			120,967	120,967		30-Oct-07
0	0	122	122			122	122		30-Oct-07
0	0	22,792,018	22,792,018			22,792,018	22,792,018		30-Oct-07
0	0	1,547,203	1,547,203			1,547,203	1,547,203		30-Oct-07
0	0	16,014,160	16,014,160			16,014,160	16,014,160		30-Oct-07
0	0	7,602	7,602			7,602	7,602		30-Oct-07
0	0	3,727,001	3,727,001			3,727,001	3,727,001		30-Oct-07
0	0	1,172,307	1,172,307			1,172,307	1,172,307		30-Oct-07
0	0	26,329,484	26,329,484			26,329,484	26,329,484		30-Oct-07
0	0	51	51			51	51		30-Oct-07
0	0	451,351,305	0	0	0	451,351,305	0	0	30-Oct-07
0	0	-955,912,430	-955,912,430	0	0	-955,912,430	-955,912,430	0	30-Oct-07
0	0	6,582,374	6,582,374			6,582,374	6,582,374		30-Oct-07
0	0	1,448,277,547	1,448,277,547	0	0	1,448,277,547	1,448,277,547	0	30-Oct-07
0	0	2,637,144	2,637,144			2,637,144	2,637,144		30-Oct-07
0	0	10,665,275	10,665,275			10,665,275	10,665,275		30-Oct-07
0	0	73,473,444	73,473,444			73,473,444	73,473,444		30-Oct-07
0	0	31,336,028	31,336,028			31,336,028	31,336,028		30-Oct-07
0	0	15,057,090	15,057,090			15,057,090	15,057,090		30-Oct-07
0	0	3,433,022	3,433,022			3,433,022	3,433,022		30-Oct-07
0	0	129,348	129,348			129,348	129,348		30-Oct-07
0	0	28,639,890	28,639,890			28,639,890	28,639,890		30-Oct-07
0	0	246,781,888	246,781,888	0	0	246,781,888	246,781,888	0	30-Oct-07
0	0	100,715,593	100,715,593	0	0	100,715,593	100,715,593	0	30-Oct-07
0	0	63,898	63,898			63,898	63,898		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,370	4,370			4,370	4,370		30-Oct-07
0	0	7,078	7,078			7,078	7,078		30-Oct-07
0	0	57,569	57,569	0	0	57,569	57,569	0	30-Oct-07
0	0	28,091,384	28,091,384	5,400,000,000	4,100,000,000	-5,371,908,616	-4,071,908,616	0	30-Oct-07
0	0	640,877	640,877			640,877	640,877		30-Oct-07
0	0	5,486,281	5,486,281			5,486,281	5,486,281		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	889,811	889,811			889,811	889,811		30-Oct-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		30-Oct-07
0	0	107,479	107,479			107,479	107,479		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	26,625,310	26,625,310			26,625,310	26,625,310		30-Oct-07
0	0	1,805,000	1,805,000			1,805,000	1,805,000		30-Oct-07
0	0	1,248,473	1,248,473			1,248,473	1,248,473		30-Oct-07
0	0	117,250	117,250			117,250	117,250		30-Oct-07
0	0	1,304,161,278	0	0	0	1,304,161,278	0	0	30-Oct-07
0	0	103,406,757	-3,843,243	0	0	103,406,757	-3,843,243	0	30-Oct-07
0	0	37,742,888	37,742,888			37,742,888	37,742,888		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,611,859	4,611,859			4,611,859	4,611,859		30-Oct-07
0	0	320,556,376	320,556,376			320,556,376	320,556,376		30-Oct-07
0	0	6,226,023	6,226,023			6,226,023	6,226,023		30-Oct-07
0	0	4,253,667	4,253,667			4,253,667	4,253,667		30-Oct-07
0	0	606,758	606,758			606,758	606,758		30-Oct-07
0	0	265,871,127	265,871,127			265,871,127	265,871,127		30-Oct-07
0	0	134,175,279	134,175,279			134,175,279	134,175,279		30-Oct-07
0	0	265,421,618	265,421,618	0	0	265,421,618	265,421,618	0	30-Oct-07
0	0	333,106,093	333,106,093	0	0	333,106,093	333,106,093	0	30-Oct-07
0	0	-751,546,424	-751,546,424	0	0	-751,546,424	-751,546,424	0	30-Oct-07
0	0	157,296,826	157,296,826			157,296,826	157,296,826		30-Oct-07
0	0	86,916,410	86,916,410	0	0	86,916,410	86,916,410	0	30-Oct-07
0	0	2,302,732	2,302,732			2,302,732	2,302,732		30-Oct-07
0	0	1,820	1,820			1,820	1,820		30-Oct-07
0	0	63,118,988	63,118,988			63,118,988	63,118,988		30-Oct-07
0	0	34,770,063	34,770,063			34,770,063	34,770,063		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	85,530,143	85,530,143			85,530,143	85,530,143		30-Oct-07
0	0	567,329	567,329			567,329	567,329		30-Oct-07
0	0	63,140	63,140			63,140	63,140		30-Oct-07
0	0	581,192,036	581,192,036	0	0	581,192,036	581,192,036	0	30-Oct-07
0	0	292,569,786	292,569,786	0	0	292,569,786	292,569,786	0	30-Oct-07
0	0	35,412,842	35,412,842			35,412,842	35,412,842		30-Oct-07
0	0	95,067	95,067			95,067	95,067		30-Oct-07
0	0	23,791	23,791			23,791	23,791		30-Oct-07
0	0	16,898,354	16,898,354	0	0	16,898,354	16,898,354	0	30-Oct-07
0	0	41,044,202	41,044,202			41,044,202	41,044,202		30-Oct-07
0	0	302,354,101	302,354,101			302,354,101	302,354,101		30-Oct-07
0	0	49,672,826	49,672,826			49,672,826	49,672,826		30-Oct-07
0	0	129,033,352	129,033,352	0	0	129,033,352	129,033,352	0	30-Oct-07
0	0	56,866	56,866			56,866	56,866		30-Oct-07
0	0	6,000	6,000			6,000	6,000		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,232	2,232	0	0	2,232	2,232	0	30-Oct-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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	33,087	33,087			33,087	33,087		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,530,657	1,530,657	0	0	1,530,657	1,530,657	0	30-Oct-07
0	0	18,450,950	18,450,950	0	0	18,450,950	18,450,950	0	30-Oct-07
0	0	205,752	205,752			205,752	205,752		30-Oct-07
0	0	8,018,946	8,018,946			8,018,946	8,018,946		30-Oct-07
0	0	58,462,543	58,462,543			58,462,543	58,462,543		30-Oct-07
0	0	1,596,971	1,596,971			1,596,971	1,596,971		30-Oct-07
0	0	60,851	60,851			60,851	60,851		30-Oct-07
0	0	900,375	900,375	0	0	900,375	900,375	0	30-Oct-07
0	0	96,027,497	96,027,497	0	0	96,027,497	96,027,497	0	30-Oct-07
0	0	-59,030	-59,030	0	0	-59,030	-59,030	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	-87,327	-87,327	0	0	-87,327	-87,327	0	30-Oct-07
0	0	415,835	415,835			415,835	415,835		30-Oct-07
0	0	2,524	2,524			2,524	2,524		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	20,135	20,135			20,135	20,135		30-Oct-07
0	0	48,487	48,487			48,487	48,487		30-Oct-07
0	0	16,401	16,401			16,401	16,401		30-Oct-07
0	0	-99,565,899	-99,565,899	0	0	-99,565,899	-99,565,899	0	30-Oct-07
0	0	83,991,198	71,780	0	0	83,991,198	71,780	0	30-Oct-07
0	0	0	0	200,000,000	200,000,000	-200,000,000	-200,000,000	0	30-Oct-07
0	0	-374,920	-374,920	0	0	-374,920	-374,920	0	30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	13,830	13,830			13,830	13,830		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,524,746	1,524,746			1,524,746	1,524,746		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	24,265	24,265			24,265	24,265		30-Oct-07
0	0	13	13			13	13		30-Oct-07
0	0	2,988	2,988			2,988	2,988		30-Oct-07
0	0	4,767,038	4,767,038	0	0	4,767,038	4,767,038	0	30-Oct-07
0	0	10,132,085	10,132,085			10,132,085	10,132,085		30-Oct-07
0	0	564	564			564	564		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	766,250	766,250			766,250	766,250		30-Oct-07
0	0	3,540,347	3,540,347			3,540,347	3,540,347		30-Oct-07
0	0	0	0			0	0		30-Oct-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	425,474	425,474			425,474	425,474		30-Oct-07
0	0	46,056	46,056			46,056	46,056		30-Oct-07
0	0	1,321,526	1,321,526			1,321,526	1,321,526		30-Oct-07
0	0	86	86			86	86		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	-20,074	-20,074	0	0	-20,074	-20,074	0	30-Oct-07
0	0	4,222,025	4,222,025			4,222,025	4,222,025		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	-900,662,517	-900,662,517	0	0	-900,662,517	-900,662,517	0	30-Oct-07
0	0	1,491,088,009	1,491,088,009	0	0	1,491,088,009	1,491,088,009	0	30-Oct-07
0	0	2,957,832	2,957,832	0	0	2,957,832	2,957,832	0	30-Oct-07
0	0	1,182,671	1,182,671			1,182,671	1,182,671		30-Oct-07
0	0	2,406,656	2,406,656	0	0	2,406,656	2,406,656	0	30-Oct-07
0	0	773,864,356	0	1,500,000,000	1,250,000,000	-726,135,644	-1,250,000,000	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,803	12,803			12,803	12,803		30-Oct-07
0	0	40	40			40	40		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	26	26			26	26		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	33,774,173	33,774,173	0	0	33,774,173	33,774,173	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	10,406,529	10,406,529			10,406,529	10,406,529		30-Oct-07
0	0	393,187	393,187			393,187	393,187		30-Oct-07
0	0	799,241	799,241			799,241	799,241		30-Oct-07
0	0	52,277	52,277			52,277	52,277		30-Oct-07
0	0	87,081	87,081			87,081	87,081		30-Oct-07
0	0	884,656	884,656			884,656	884,656		30-Oct-07
0	0	4,210,731	4,210,731			4,210,731	4,210,731		30-Oct-07
0	0	20,797,830	20,797,830			20,797,830	20,797,830		30-Oct-07
0	0	9,353,040	9,353,040			9,353,040	9,353,040		30-Oct-07
0	0	1,973,081	1,973,081			1,973,081	1,973,081		30-Oct-07
0	0	245,599,879	245,599,879	0	0	245,599,879	245,599,879	0	30-Oct-07
0	0	98,783,616	98,783,616	0	0	98,783,616	98,783,616	0	30-Oct-07
0	0	171,937,487	171,937,487	0	0	171,937,487	171,937,487	0	30-Oct-07
0	0	52,676,612	52,676,612	0	0	52,676,612	52,676,612	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	30,088,210	30,088,210			30,088,210	30,088,210		30-Oct-07
0	0	20,277,912	20,277,912			20,277,912	20,277,912		30-Oct-07
0	0	374,338	374,338			374,338	374,338		30-Oct-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	178,740,363	178,740,363			178,740,363	178,740,363		30-Oct-07
0	0	523,020,566	34,126,316	0	0	523,020,566	34,126,316	0	30-Oct-07
0	0	8,643,880	8,643,880			8,643,880	8,643,880		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	30,406,805	30,406,805			30,406,805	30,406,805		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	254,017	254,017			254,017	254,017		30-Oct-07
0	0	35,389	35,389			35,389	35,389		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,041,871,658	1,041,871,658	0	0	1,041,871,658	1,041,871,658	0	30-Oct-07
0	0	0	0	9,100,000,000	5,750,000,000	-9,100,000,000	-5,750,000,000	0	30-Oct-07
0	0	1,610,184,573	1,610,184,573	0	0	1,610,184,573	1,610,184,573	0	30-Oct-07
0	0	1,115,162,038	1,115,162,038	0	0	1,115,162,038	1,115,162,038	0	30-Oct-07
0	0	2,671,314,887	0	0	0	2,671,314,887	0	0	30-Oct-07
0	0	189,659,746	189,659,746	0	0	189,659,746	189,659,746	0	30-Oct-07
0	0	7,042	7,042			7,042	7,042		30-Oct-07
0	0	6,029,582	0			6,029,582	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	649,873	0	0	0	649,873	0	0	30-Oct-07
0	0	1,159,795	1,159,795			1,159,795	1,159,795		30-Oct-07
0	0	442,921	442,921			442,921	442,921		30-Oct-07
0	0	3,501,656	3,501,656			3,501,656	3,501,656		30-Oct-07
0	0	102,314,604	102,314,604	0	0	102,314,604	102,314,604	0	30-Oct-07
0	0	3,922,948	3,922,948			3,922,948	3,922,948		30-Oct-07
0	0	195,495,661	195,495,661			195,495,661	195,495,661		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,627,478	8,627,478			8,627,478	8,627,478		30-Oct-07
0	0	100,752,311	100,752,311			100,752,311	100,752,311		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,462,866	2,462,866			2,462,866	2,462,866		30-Oct-07
0	0	8,365,390	8,365,390			8,365,390	8,365,390		30-Oct-07
0	0	657,908,522	657,908,522	0	0	657,908,522	657,908,522	0	30-Oct-07
0	0	27,877,251	27,877,251			27,877,251	27,877,251		30-Oct-07
0	0	1,610,235	1,610,235			1,610,235	1,610,235		30-Oct-07
0	0	14,335,466	14,335,466			14,335,466	14,335,466		30-Oct-07
0	0	34,069,866	34,069,866			34,069,866	34,069,866		30-Oct-07
0	0	24,854	24,854	0	0	24,854	24,854	0	30-Oct-07
0	0	183,756,430	183,756,430			183,756,430	183,756,430		30-Oct-07
0	0	39,828	39,828			39,828	39,828		30-Oct-07
0	0	322,998	322,998			322,998	322,998		30-Oct-07
0	0	83,650,386	83,650,386			83,650,386	83,650,386		30-Oct-07
0	0	401,070	401,070			401,070	401,070		30-Oct-07
0	0	3,538,549	3,538,549			3,538,549	3,538,549		30-Oct-07
0	0	25,675,565	25,675,565	0	0	25,675,565	25,675,565	0	30-Oct-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	7,995	7,995			7,995	7,995		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,513,644	1,513,644			1,513,644	1,513,644		30-Oct-07
0	0	1,782,852	1,782,852			1,782,852	1,782,852		30-Oct-07
0	0	19,621,011	19,621,011			19,621,011	19,621,011		30-Oct-07
0	0	12,321,323	12,321,323			12,321,323	12,321,323		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	236,497,707	236,497,707			236,497,707	236,497,707		30-Oct-07
0	0	13,689,308	13,689,308			13,689,308	13,689,308		30-Oct-07
0	0	3,426,733	3,426,733			3,426,733	3,426,733		30-Oct-07
0	0	5,846,123	5,846,123			5,846,123	5,846,123		30-Oct-07
0	0	3,402,860	3,402,860			3,402,860	3,402,860		30-Oct-07
0	0	35,000	35,000			35,000	35,000		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	806	806			806	806		30-Oct-07
0	0	175,273	175,273			175,273	175,273		30-Oct-07
0	0	357,254	357,254			357,254	357,254		30-Oct-07
0	0	1,390,131	1,390,131			1,390,131	1,390,131		30-Oct-07
0	0	249,181	249,181			249,181	249,181		30-Oct-07
0	0	3,640,766	3,640,766			3,640,766	3,640,766		30-Oct-07
0	0	62,332,543	62,332,543	425,000,000	400,000,000	-362,667,457	-337,667,457	0	30-Oct-07
0	0	62,767,353	62,767,353			62,767,353	62,767,353		30-Oct-07
0	0	22,071,806	22,071,806			22,071,806	22,071,806		30-Oct-07
0	0	3,488,522	3,488,522			3,488,522	3,488,522		30-Oct-07
0	0	15,792,431	15,792,431			15,792,431	15,792,431		30-Oct-07
0	0	7,029,437	7,029,437			7,029,437	7,029,437		30-Oct-07
0	0	44,575,885	33,294,258			44,575,885	33,294,258		30-Oct-07
0	0	19,656,095	19,656,095			19,656,095	19,656,095		30-Oct-07
0	0	2,817,898	2,817,898			2,817,898	2,817,898		30-Oct-07
0	0	17,048,104	17,048,104			17,048,104	17,048,104		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,757,332	4,126,691			5,757,332	4,126,691		30-Oct-07
0	0	102,133	102,133			102,133	102,133		30-Oct-07
0	0	506,882	506,882			506,882	506,882		30-Oct-07
0	0	54,844,959	41,110,993	0	0	54,844,959	41,110,993	0	30-Oct-07
0	0	46,690,248	45,433,445			46,690,248	45,433,445		30-Oct-07
0	0	7,277,022	4,920,517	0	0	7,277,022	4,920,517	0	30-Oct-07
0	0	13,161	13,161			13,161	13,161		30-Oct-07
0	0	532,515	532,515			532,515	532,515		30-Oct-07
0	0	1,734,148	1,734,148			1,734,148	1,734,148		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	27,022	27,022			27,022	27,022		30-Oct-07
0	0	99,240,626	99,240,626	425,000,000	400,000,000	-325,759,374	-300,759,374	0	30-Oct-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	156	156			156	156		30-Oct-07
0	0	206,959	206,959			206,959	206,959		30-Oct-07
0	0	6,198,163	3,705,224			6,198,163	3,705,224		30-Oct-07
0	0	7,716,725	7,716,725			7,716,725	7,716,725		30-Oct-07
0	0	2,488,378	2,167,085			2,488,378	2,167,085		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	21,401	21,401			21,401	21,401		30-Oct-07
0	0	844,226	356,827	0	0	844,226	356,827	0	30-Oct-07
0	0	73,198,053	70,241,064			73,198,053	70,241,064		30-Oct-07
0	0	428,595	428,595			428,595	428,595		30-Oct-07
0	0	137,578,685	137,578,685			137,578,685	137,578,685		30-Oct-07
0	0	43	43			43	43		30-Oct-07
0	0	2,605,615	2,605,615			2,605,615	2,605,615		30-Oct-07
0	0	0	0	825,000,000	825,000,000	-825,000,000	-825,000,000	0	30-Oct-07
0	0	175,066,258	175,066,258	0	0	175,066,258	175,066,258	0	30-Oct-07
0	0	4,513,617	3,716,170			4,513,617	3,716,170		30-Oct-07
0	0	154,316	154,316			154,316	154,316		30-Oct-07
0	0	19,566,805	19,566,805			19,566,805	19,566,805		30-Oct-07
0	0	3,772,697	3,705,350	0	0	3,772,697	3,705,350	0	30-Oct-07
0	0	587,176	587,176			587,176	587,176		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	31,015,161	31,015,161			31,015,161	31,015,161		30-Oct-07
0	0	147,867	147,867	0	0	147,867	147,867	0	30-Oct-07
0	0	51,759	51,759			51,759	51,759		30-Oct-07
0	0	81,785,776	81,785,776	0	0	81,785,776	81,785,776	0	30-Oct-07
0	0	28,451	28,451			28,451	28,451		30-Oct-07
0	0	37,895,806	37,895,806			37,895,806	37,895,806		30-Oct-07
0	0	494,347	494,343			494,347	494,343		30-Oct-07
0	0	100,278,812	100,278,812			100,278,812	100,278,812		30-Oct-07
0	0	4,174,119	4,174,119			4,174,119	4,174,119		30-Oct-07
0	0	2,547,985	2,547,985	0	0	2,547,985	2,547,985	0	30-Oct-07
0	0	164,145	164,145			164,145	164,145		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	2,568,353	2,568,353			2,568,353	2,568,353		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,897,622	3,897,622			3,897,622	3,897,622		30-Oct-07
0	0	1,579,980	0	0	0	1,579,980	0	0	30-Oct-07
0	0	516,233,187	497,524,871	0	0	516,233,187	497,524,871	0	30-Oct-07
0	0	0	0	578,000,000	577,500,000	-578,000,000	-577,500,000	0	30-Oct-07
0	0	312,236,381	312,236,381	0	0	312,236,381	312,236,381	0	30-Oct-07
42,712,692	0	85,425,384	42,712,692	0	0	85,425,384	42,712,692	0	30-Oct-07
0	0	0	0	435,000,000	428,000,000	-435,000,000	-428,000,000	0	30-Oct-07
0	0	6,359,387	6,359,387			6,359,387	6,359,387		30-Oct-07
0	0	28,067,919	28,067,919			28,067,919	28,067,919		30-Oct-07
0	0	-17	-17	0	0	-17	-17	0	30-Oct-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	1,040	1,040			1,040	1,040		30-Oct-07
0	0	78,863,839	60,485,608	0	0	78,863,839	60,485,608	0	30-Oct-07
0	0	2,146	0			2,146	0		30-Oct-07
0	0	73	73			73	73		30-Oct-07
0	0	856,521,999	0	0	0	856,521,999	0	0	30-Oct-07
0	0	210,303	0	0	0	210,303	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	30,664	30,664			30,664	30,664		30-Oct-07
0	0	31,732,431	29,042,724			31,732,431	29,042,724		30-Oct-07
0	0	111,776	0			111,776	0		30-Oct-07
0	0	79,380,405	60,531,303			79,380,405	60,531,303		30-Oct-07
0	0	751,658,806	708,035,148			751,658,806	708,035,148		30-Oct-07
0	0	574,172,753	527,941,059			574,172,753	527,941,059		30-Oct-07
0	0	1,397,898	1,397,898			1,397,898	1,397,898		30-Oct-07
0	0	3,294,908	3,294,908			3,294,908	3,294,908		30-Oct-07
0	0	3,343,519	3,343,519			3,343,519	3,343,519		30-Oct-07
0	0	22,329,854	22,329,854			22,329,854	22,329,854		30-Oct-07
0	0	12,708,609	12,708,609			12,708,609	12,708,609		30-Oct-07
0	0	16,869,259	16,869,259			16,869,259	16,869,259		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	6,759,618	6,759,618			6,759,618	6,759,618		30-Oct-07
0	0	2,178,179	2,178,179			2,178,179	2,178,179		30-Oct-07
0	0	8,919,122	8,919,122			8,919,122	8,919,122		30-Oct-07
0	0	9,446,929	0			9,446,929	0		30-Oct-07
0	0	73,609,308	23,301,633			73,609,308	23,301,633		30-Oct-07
0	0	21,760,042	21,760,042			21,760,042	21,760,042		30-Oct-07
0	0	2,603,449	2,603,449			2,603,449	2,603,449		30-Oct-07
0	0	1,202	1,202			1,202	1,202		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	72,858,686	72,858,686	0	0	72,858,686	72,858,686	0	30-Oct-07
0	0	0	0	3,900,000,000	2,750,000,000	-3,900,000,000	-2,750,000,000	0	30-Oct-07
0	0	57	57			57	57		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	19,254,116	19,254,116			19,254,116	19,254,116		30-Oct-07
0	0	0	0	600,000,000	600,000,000	-600,000,000	-600,000,000	0	30-Oct-07
0	0	49,478,325	40,942,653	0	0	49,478,325	40,942,653	0	30-Oct-07
0	0	750,768	0			750,768	0		30-Oct-07
0	0	10,904,770	10,904,770	0	0	10,904,770	10,904,770	0	30-Oct-07
0	0	0	0	150,000,000	90,000,000	-150,000,000	-90,000,000	0	30-Oct-07
0	0	12,164,949	10,234,254	0	0	12,164,949	10,234,254	0	30-Oct-07
0	0	3,120,260	3,105,338			3,120,260	3,105,338		30-Oct-07
0	0	4,213,043	4,156,995			4,213,043	4,156,995		30-Oct-07
0	0	10,194,888	4,589,834			10,194,888	4,589,834		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	667,127,869	654,293,894	0	0	667,127,869	654,293,894	0	30-Oct-07
0	0	587,382	0			587,382	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	3,575,417	3,575,417			3,575,417	3,575,417		30-Oct-07
0	0	22,395,820	8,099,302			22,395,820	8,099,302		30-Oct-07
0	0	4,200	0			4,200	0		30-Oct-07
0	0	117,029,228	117,029,228			117,029,228	117,029,228		30-Oct-07
0	0	392,103,481	388,329,271			392,103,481	388,329,271		30-Oct-07
0	0	1,223,864,853	1,223,793,157			1,223,864,853	1,223,793,157		30-Oct-07
0	0	18,168,091	18,168,091			18,168,091	18,168,091		30-Oct-07
0	0	269,302,163	0			269,302,163	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	77,005,401	77,005,401			77,005,401	77,005,401		30-Oct-07
0	0	513,021,639	502,639,006			513,021,639	502,639,006		30-Oct-07
0	0	5,116	5,116			5,116	5,116		30-Oct-07
0	0	29,277,837	14,300	0	0	29,277,837	14,300	0	30-Oct-07
0	0	19,904,132	19,904,132			19,904,132	19,904,132		30-Oct-07
0	0	5,176,867	5,176,867			5,176,867	5,176,867		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	2,236,000,000	2,168,000,000	-2,236,000,000	-2,168,000,000	0	30-Oct-07
0	0	32,544,983	32,544,983	0	0	32,544,983	32,544,983	0	30-Oct-07
0	0	0	0	2,236,000,000	2,167,000,000	-2,236,000,000	-2,167,000,000	0	30-Oct-07
0	0	241,839,698	240,615,312	0	0	241,839,698	240,615,312	0	30-Oct-07
0	0	453,829,872	419,801,754			453,829,872	419,801,754		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	53,689,893	53,689,893			53,689,893	53,689,893		30-Oct-07
0	0	1,000,000	1,000,000			1,000,000	1,000,000		30-Oct-07
0	0	5,065,272	5,065,272			5,065,272	5,065,272		30-Oct-07
0	0	8,011,423	8,011,423			8,011,423	8,011,423		30-Oct-07
0	0	64,816,274	64,816,274			64,816,274	64,816,274		30-Oct-07
0	0	51,772,176	51,772,176			51,772,176	51,772,176		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,466	4,466			4,466	4,466		30-Oct-07
0	0	1,358,629	1,358,629			1,358,629	1,358,629		30-Oct-07
0	0	105,943,152	105,943,152			105,943,152	105,943,152		30-Oct-07
0	0	2,046,165,579	2,046,165,579			2,046,165,579	2,046,165,579		30-Oct-07
0	0	946,291,829	946,291,829			946,291,829	946,291,829		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,546,620,361	2,546,620,361			2,546,620,361	2,546,620,361		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	700,000,000	700,000,000	-700,000,000	-700,000,000	0	30-Oct-07
0	0	0	0	1,640,000,000	1,400,000,000	-1,640,000,000	-1,400,000,000	0	30-Oct-07
0	0	181,044	181,044			181,044	181,044		30-Oct-07
0	0	8,889,432	3,590,393	0	0	8,889,432	3,590,393	0	30-Oct-07
0	0	36,961,294	36,951,658	0	0	36,961,294	36,951,658	0	30-Oct-07
0	0	24,100,310	23,685,140			24,100,310	23,685,140		30-Oct-07
0	0	29,508,956	29,092,636	0	0	29,508,956	29,092,636	0	30-Oct-07
0	0	33,912,501	33,066,320			33,912,501	33,066,320		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	17,002,739	17,002,739			17,002,739	17,002,739		30-Oct-07
0	0	28,925,066	28,572,103			28,925,066	28,572,103		30-Oct-07
0	0	49,758,152	48,648,475			49,758,152	48,648,475		30-Oct-07
0	0	31,890,806	28,594,984			31,890,806	28,594,984		30-Oct-07
0	0	76,798,434	69,488,200			76,798,434	69,488,200		30-Oct-07
0	0	28,723,803	26,301,329			28,723,803	26,301,329		30-Oct-07
0	0	574,001,239	487,644,608	0	0	574,001,239	487,644,608	0	30-Oct-07
0	0	31,234,623	31,234,623			31,234,623	31,234,623		30-Oct-07
0	0	41,769,996	41,769,996			41,769,996	41,769,996		30-Oct-07
0	0	1,016,597	1,016,572			1,016,597	1,016,572		30-Oct-07
0	0	2,146,261	2,146,261	0	0	2,146,261	2,146,261	0	30-Oct-07
0	0	0	0	375,000,000	375,000,000	-375,000,000	-375,000,000	0	30-Oct-07
0	0	0	0	450,000,000	450,000,000	-450,000,000	-450,000,000	0	30-Oct-07
0	0	26,560,551	26,560,551			26,560,551	26,560,551		30-Oct-07
0	0	177,231,950	177,231,950			177,231,950	177,231,950		30-Oct-07
0	0	49,365,193	49,365,193			49,365,193	49,365,193		30-Oct-07
0	0	270,622,536	270,622,536	0	0	270,622,536	270,622,536	0	30-Oct-07
0	0	8,977,719	8,977,719			8,977,719	8,977,719		30-Oct-07
0	0	8,487,124	8,487,124			8,487,124	8,487,124		30-Oct-07
0	0	11,884,160	11,884,160			11,884,160	11,884,160		30-Oct-07
0	0	11,884,160	11,884,160	0	0	11,884,160	11,884,160	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,105,255	17,105,255			17,105,255	17,105,255		30-Oct-07
0	0	4,761,006	4,761,006			4,761,006	4,761,006		30-Oct-07
0	0	10,295,248	10,295,248			10,295,248	10,295,248		30-Oct-07
0	0	24,071,215	24,071,215			24,071,215	24,071,215		30-Oct-07
0	0	14,695,602	9,503,341	0	0	14,695,602	9,503,341	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,740,866	5,740,866			5,740,866	5,740,866		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	0	0	663,000,000	550,000,000	-663,000,000	-550,000,000	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	14,353,726	14,353,726	0	0	14,353,726	14,353,726	0	30-Oct-07
0	0	42,145,970	42,145,970			42,145,970	42,145,970		30-Oct-07
0	0	12,707,355	12,707,355	0	0	12,707,355	12,707,355	0	30-Oct-07
0	0	5,457,012	5,457,012			5,457,012	5,457,012		30-Oct-07
0	0	6,942,339	6,942,339	0	0	6,942,339	6,942,339	0	30-Oct-07
0	0	2,518,234	2,518,234	0	0	2,518,234	2,518,234	0	30-Oct-07
0	0	217,040	217,040			217,040	217,040		30-Oct-07
0	0	1,927,933	1,927,933			1,927,933	1,927,933		30-Oct-07
0	0	10,671,356	10,660,862	0	0	10,671,356	10,660,862	0	30-Oct-07
0	0	244,462	0			244,462	0		30-Oct-07
0	0	1,498,936	1,498,936			1,498,936	1,498,936		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,637,950	2,637,950			2,637,950	2,637,950		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	5,984,615	5,984,615	0	0	5,984,615	5,984,615	0	30-Oct-07
0	0	1,238,442	1,233,824			1,238,442	1,233,824		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	82,249	82,249			82,249	82,249		30-Oct-07
0	0	590,132	0			590,132	0		30-Oct-07
0	0	33,555,628	27,480,703			33,555,628	27,480,703		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,929,001	5,929,001			5,929,001	5,929,001		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	5,185,523	5,185,523			5,185,523	5,185,523		30-Oct-07
0	0	1,704,622	0			1,704,622	0		30-Oct-07
0	0	830,954	830,954			830,954	830,954		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,932,955	11,932,955			11,932,955	11,932,955		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,847,026	7,847,026			7,847,026	7,847,026		30-Oct-07
0	0	3,489,991	3,489,991			3,489,991	3,489,991		30-Oct-07
0	0	377,154	377,154	0	0	377,154	377,154	0	30-Oct-07
0	0	732,157	3,388	0	0	732,157	3,388	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11	11			11	11		30-Oct-07
0	0	1,065,863	1,046,361	0	0	1,065,863	1,046,361	0	30-Oct-07
0	0	24,485,836	24,485,836			24,485,836	24,485,836		30-Oct-07
0	0	230,918	0			230,918	0		30-Oct-07
0	0	23,280,634	23,280,634			23,280,634	23,280,634		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	31,093,131	31,093,131			31,093,131	31,093,131		30-Oct-07
0	0	6,850,502	0			6,850,502	0		30-Oct-07
0	0	6,763,382	6,184,834	0	0	6,763,382	6,184,834	0	30-Oct-07
0	0	6,643,837	6,643,837			6,643,837	6,643,837		30-Oct-07
0	0	25,895	0	0	0	25,895	0	0	30-Oct-07
0	0	9,005,860	8,699,243			9,005,860	8,699,243		30-Oct-07
0	0	2,456,488	2,456,488			2,456,488	2,456,488		30-Oct-07
0	0	44,608,774	44,608,774	0	0	44,608,774	44,608,774	0	30-Oct-07
0	0	3,398,800	3,398,800	0	0	3,398,800	3,398,800	0	30-Oct-07
0	0	16,552,810	16,552,810			16,552,810	16,552,810		30-Oct-07
0	0	52,198,116	52,081,554	0	0	52,198,116	52,081,554	0	30-Oct-07
0	0	22,858,391	22,838,275	0	0	22,858,391	22,838,275	0	30-Oct-07
0	0	15,350	15,350			15,350	15,350		30-Oct-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	30-Oct-07
0	0	3,466,328	3,466,328			3,466,328	3,466,328		30-Oct-07
0	0	7,241,212	7,241,212			7,241,212	7,241,212		30-Oct-07
0	0	8,057,078	8,057,078			8,057,078	8,057,078		30-Oct-07
0	0	21,240,029	21,240,029			21,240,029	21,240,029		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	4,904,492	4,904,492			4,904,492	4,904,492		30-Oct-07
0	0	444,950	299,498			444,950	299,498		30-Oct-07
0	0	494,304	482,020	0	0	494,304	482,020	0	30-Oct-07
0	0	1,777,398	1,777,398			1,777,398	1,777,398		30-Oct-07
0	0	5,485,966	5,485,966			5,485,966	5,485,966		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	186,994	186,994			186,994	186,994		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	32,701,173	32,701,173			32,701,173	32,701,173		30-Oct-07
0	0	1,241,331	1,241,331			1,241,331	1,241,331		30-Oct-07
0	0	864,711	864,711			864,711	864,711		30-Oct-07
0	0	17	17			17	17		30-Oct-07
0	0	1,435,600	1,435,600			1,435,600	1,435,600		30-Oct-07
0	0	24,490,343	24,490,343			24,490,343	24,490,343		30-Oct-07
0	0	92,287	92,287			92,287	92,287		30-Oct-07
0	0	1,376,422	1,376,422			1,376,422	1,376,422		30-Oct-07
0	0	9,284,457	9,284,457			9,284,457	9,284,457		30-Oct-07
0	0	148,256	148,256			148,256	148,256		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	211	211			211	211		30-Oct-07
0	0	18,391	18,391			18,391	18,391		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,155,449	4,810,449			7,155,449	4,810,449		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	63,946,000	63,946,000			63,946,000	63,946,000		30-Oct-07
0	0	1,820,670	1,820,670			1,820,670	1,820,670		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,696,964	1,696,964			1,696,964	1,696,964		30-Oct-07
0	0	253,554	253,554			253,554	253,554		30-Oct-07
0	0	2,196,401	2,196,401			2,196,401	2,196,401		30-Oct-07
0	0	1,216,284	1,216,284			1,216,284	1,216,284		30-Oct-07
0	0	13,436	13,436			13,436	13,436		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	506,720	451,815			506,720	451,815		30-Oct-07
0	0	2,277,757	2,277,757			2,277,757	2,277,757		30-Oct-07
0	0	6,393,658	6,393,658			6,393,658	6,393,658		30-Oct-07
0	0	444,433	426,408	0	0	444,433	426,408	0	30-Oct-07
0	0	734,819	597,602			734,819	597,602		30-Oct-07
0	0	439,457	439,457			439,457	439,457		30-Oct-07
0	0	310,254	310,254			310,254	310,254		30-Oct-07
0	0	1,460,879	1,460,879	0	0	1,460,879	1,460,879	0	30-Oct-07
0	0	5,100,261	5,093,251			5,100,261	5,093,251		30-Oct-07
0	0	3,162,980	3,162,980			3,162,980	3,162,980		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,674,948	5,265,899			5,674,948	5,265,899		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	792,207	741,086	0	0	792,207	741,086	0	30-Oct-07
0	0	2,419,030	2,361,827	0	0	2,419,030	2,361,827	0	30-Oct-07
0	0	301,892	301,892			301,892	301,892		30-Oct-07
0	0	10,301,477	10,298,715	0	0	10,301,477	10,298,715	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	815,153	815,153			815,153	815,153		30-Oct-07
0	0	11,759,310	11,759,077	0	0	11,759,310	11,759,077	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,666,105	2,666,105			2,666,105	2,666,105		30-Oct-07
0	0	45,420	45,420			45,420	45,420		30-Oct-07
0	0	48,450,184	48,450,184			48,450,184	48,450,184		30-Oct-07
0	0	25,481,715	0	0	0	25,481,715	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	626,095	626,095			626,095	626,095		30-Oct-07
0	0	32,573,053	32,573,053	0	0	32,573,053	32,573,053	0	30-Oct-07
0	0	41,738	41,738			41,738	41,738		30-Oct-07
0	0	1,701,654	1,701,654			1,701,654	1,701,654		30-Oct-07
0	0	15,848	15,848			15,848	15,848		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,114,849	12,114,849			12,114,849	12,114,849		30-Oct-07
0	0	10,379,833	10,379,833			10,379,833	10,379,833		30-Oct-07
0	0	5,835,848	0			5,835,848	0		30-Oct-07
0	0	95,473,895	94,772,811	0	0	95,473,895	94,772,811	0	30-Oct-07
0	0	58	58			58	58		30-Oct-07
0	0	2,590,015	2,589,989			2,590,015	2,589,989		30-Oct-07
0	0	1,680,859	1,680,859			1,680,859	1,680,859		30-Oct-07
0	0	5,307,003	4,611,856	0	0	5,307,003	4,611,856	0	30-Oct-07
0	0	10,794,690	2,564,699			10,794,690	2,564,699		30-Oct-07
0	0	45,504	45,504	0	0	45,504	45,504	0	30-Oct-07
0	0	1,490,444	1,490,444			1,490,444	1,490,444		30-Oct-07
0	0	45,911	0	0	0	45,911	0	0	30-Oct-07
0	0	597,457	597,457			597,457	597,457		30-Oct-07
0	0	30,197	30,197	0	0	30,197	30,197	0	30-Oct-07
0	0	2,747,957	2,747,957			2,747,957	2,747,957		30-Oct-07
0	0	12,862,625	0	0	0	12,862,625	0	0	30-Oct-07
0	0	24,087,720	20,242,027	0	0	24,087,720	20,242,027	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,599	1,562			1,599	1,562		30-Oct-07
0	0	16,550,396	16,550,396			16,550,396	16,550,396		30-Oct-07
0	0	860,121	857,251			860,121	857,251		30-Oct-07
0	0	122,696	122,696	0	0	122,696	122,696	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,447,007	7,447,007			7,447,007	7,447,007		30-Oct-07
0	0	1,079,514	721,325	0	0	1,079,514	721,325	0	30-Oct-07
0	0	2,450,361	2,450,361	0	0	2,450,361	2,450,361	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	80,619	80,619			80,619	80,619		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,276	12,276			12,276	12,276		30-Oct-07
0	0	2,203,421	2,198,773	0	0	2,203,421	2,198,773	0	30-Oct-07
0	0	56,582	1,550			56,582	1,550		30-Oct-07
0	0	4,683,816	4,683,816	0	0	4,683,816	4,683,816	0	30-Oct-07
0	0	1,377,603	1,377,603			1,377,603	1,377,603		30-Oct-07
0	0	25,333	0			25,333	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	56,639,734	56,639,734			56,639,734	56,639,734		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	282,016	83,973	0	0	282,016	83,973	0	30-Oct-07
0	0	6,236,797	6,236,797	0	0	6,236,797	6,236,797	0	30-Oct-07
0	0	59,662	54,031	0	0	59,662	54,031	0	30-Oct-07
0	0	1,178,838	1,178,838			1,178,838	1,178,838		30-Oct-07
0	0	93,234	93,234			93,234	93,234		30-Oct-07
0	0	17,664	17,664			17,664	17,664		30-Oct-07
0	0	1,511,274	1,511,274			1,511,274	1,511,274		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	166,397	0	0	0	166,397	0	0	30-Oct-07
0	0	14,029,377	12,059,093			14,029,377	12,059,093		30-Oct-07
0	0	15,885,607	15,885,607			15,885,607	15,885,607		30-Oct-07
0	0	88,643	88,643			88,643	88,643		30-Oct-07
0	0	9,644,770	9,644,770	0	0	9,644,770	9,644,770	0	30-Oct-07
0	0	31,110,521	31,110,521			31,110,521	31,110,521		30-Oct-07
0	0	259,087	0	0	0	259,087	0	0	30-Oct-07
0	0	2,912,180	2,912,180			2,912,180	2,912,180		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	24,720,299	21,564,777	0	0	24,720,299	21,564,777	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	911,557	911,557			911,557	911,557		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,724,127	0	0	0	2,724,127	0	0	30-Oct-07
0	0	446,287	0			446,287	0		30-Oct-07
0	0	788,104	788,104			788,104	788,104		30-Oct-07
0	0	1,012,215	976,503			1,012,215	976,503		30-Oct-07
0	0	480,452	441,464			480,452	441,464		30-Oct-07
0	0	1,584,073	1,584,073	0	0	1,584,073	1,584,073	0	30-Oct-07
0	0	50,855,651	48,242,663	0	0	50,855,651	48,242,663	0	30-Oct-07
0	0	72,778,504	64,664,574			72,778,504	64,664,574		30-Oct-07
0	0	32,466,675	31,137,783			32,466,675	31,137,783		30-Oct-07
0	0	3,944,234	2,705,407			3,944,234	2,705,407		30-Oct-07
0	0	15,907,665	15,907,665			15,907,665	15,907,665		30-Oct-07
0	0	7,657,588	6,276,990	0	0	7,657,588	6,276,990	0	30-Oct-07
0	0	5,511,730	5,511,730			5,511,730	5,511,730		30-Oct-07
0	0	564,468	564,468			564,468	564,468		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	6,742,807	6,742,807			6,742,807	6,742,807		30-Oct-07
0	0	10,635,474	10,635,474			10,635,474	10,635,474		30-Oct-07
0	0	3,866,908	3,202,277			3,866,908	3,202,277		30-Oct-07
0	0	1,419,525	1,419,525			1,419,525	1,419,525		30-Oct-07
0	0	5,827,787	5,827,787			5,827,787	5,827,787		30-Oct-07
0	0	8,252	0			8,252	0		30-Oct-07
0	0	1,981,245	1,845,979			1,981,245	1,845,979		30-Oct-07
0	0	5,963,065	5,542,891			5,963,065	5,542,891		30-Oct-07
0	0	564,467	175,460			564,467	175,460		30-Oct-07
0	0	387,234	237,120	0	0	387,234	237,120	0	30-Oct-07
0	0	18,705,220	18,705,220	0	0	18,705,220	18,705,220	0	30-Oct-07
0	0	2,347,142	2,347,142	0	0	2,347,142	2,347,142	0	30-Oct-07
0	0	7,963,703	7,963,703			7,963,703	7,963,703		30-Oct-07
0	0	7,006,349	6,132,260	0	0	7,006,349	6,132,260	0	30-Oct-07
0	0	49,389,719	49,389,719	0	0	49,389,719	49,389,719	0	30-Oct-07
0	0	16,828,998	16,828,998			16,828,998	16,828,998		30-Oct-07
0	0	2,406,864	0			2,406,864	0		30-Oct-07
0	0	68,701,066	68,694,259			68,701,066	68,694,259		30-Oct-07
0	0	3,568,436	3,006,058			3,568,436	3,006,058		30-Oct-07
0	0	11,161,320	11,161,320	0	0	11,161,320	11,161,320	0	30-Oct-07
0	0	5,458,573	4,137,069	0	0	5,458,573	4,137,069	0	30-Oct-07
0	0	337,892	332,438	0	0	337,892	332,438	0	30-Oct-07
0	0	726,001	0			726,001	0		30-Oct-07
0	0	1,081,915	1,060,739	0	0	1,081,915	1,060,739	0	30-Oct-07
0	0	22,698,198	22,698,198			22,698,198	22,698,198		30-Oct-07
0	0	5,397,668	5,397,668			5,397,668	5,397,668		30-Oct-07
0	0	11,972,369	5,064,535	0	0	11,972,369	5,064,535	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,463,779	5,992,130			7,463,779	5,992,130		30-Oct-07
0	0	307,604	307,604	0	0	307,604	307,604	0	30-Oct-07
0	0	2,919	2,919			2,919	2,919		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	36,282,896	28,109,486	0	0	36,282,896	28,109,486	0	30-Oct-07
0	0	11	0			11	0		30-Oct-07
0	0	666,198	666,198			666,198	666,198		30-Oct-07
0	0	26,229,267	24,158,845			26,229,267	24,158,845		30-Oct-07
0	0	4,442,471	4,442,471			4,442,471	4,442,471		30-Oct-07
0	0	1,564,446	1,564,446			1,564,446	1,564,446		30-Oct-07
0	0	5,847,884	5,607,090			5,847,884	5,607,090		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,549,766	8,354,576	0	0	8,549,766	8,354,576	0	30-Oct-07
0	0	11,611,320	11,611,320			11,611,320	11,611,320		30-Oct-07
0	0	18,294,729	18,294,729			18,294,729	18,294,729		30-Oct-07
0	0	316,070	316,070			316,070	316,070		30-Oct-07
0	0	4,749,660	4,748,309	0	0	4,749,660	4,748,309	0	30-Oct-07
0	0	2,318,803	2,302,801			2,318,803	2,302,801		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	425,000,000	300,000,000	-425,000,000	-300,000,000	0	30-Oct-07
0	0	140,727,805	140,727,805	0	0	140,727,805	140,727,805	0	30-Oct-07
0	0	13,944,241	13,944,241			13,944,241	13,944,241		30-Oct-07
0	0	28,959,469	28,959,469			28,959,469	28,959,469		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	58,762	58,762			58,762	58,762		30-Oct-07
0	0	71,109	71,109			71,109	71,109		30-Oct-07
0	0	3,097,346	3,097,346			3,097,346	3,097,346		30-Oct-07
0	0	805,371	805,371			805,371	805,371		30-Oct-07
0	0	15,728,522	15,728,522			15,728,522	15,728,522		30-Oct-07
0	0	6,233,340	6,233,340	0	0	6,233,340	6,233,340	0	30-Oct-07
0	0	528,039	528,039			528,039	528,039		30-Oct-07
0	0	77,756	77,756			77,756	77,756		30-Oct-07
0	0	4,057,237	4,057,237			4,057,237	4,057,237		30-Oct-07
0	0	2,162,475	2,162,475			2,162,475	2,162,475		30-Oct-07
0	0	54,440,759	54,440,759			54,440,759	54,440,759		30-Oct-07
0	0	332,963	332,963			332,963	332,963		30-Oct-07
0	0	899,391	899,391			899,391	899,391		30-Oct-07
0	0	819,455	819,455			819,455	819,455		30-Oct-07
0	0	4,040	4,040			4,040	4,040		30-Oct-07
0	0	606,133	606,133			606,133	606,133		30-Oct-07
0	0	28,502,263	28,501,205	0	0	28,502,263	28,501,205	0	30-Oct-07
0	0	12,388,087	12,388,087			12,388,087	12,388,087		30-Oct-07
0	0	47,685	47,685			47,685	47,685		30-Oct-07
0	0	1,213,902	1,180,116	0	0	1,213,902	1,180,116	0	30-Oct-07
0	0	39,698	415	0	0	39,698	415	0	30-Oct-07
0	0	10,728,272	10,728,272			10,728,272	10,728,272		30-Oct-07
0	0	22,711,042	22,637,039			22,711,042	22,637,039		30-Oct-07
0	0	130,546,665	130,546,665			130,546,665	130,546,665		30-Oct-07
0	0	16,021,082	16,021,082			16,021,082	16,021,082		30-Oct-07
0	0	1,612,860	1,256,559			1,612,860	1,256,559		30-Oct-07
0	0	11,604,455	11,604,455	975,000,000	850,000,000	-963,395,545	-838,395,545	0	30-Oct-07
0	0	18,719,168	18,234,925			18,719,168	18,234,925		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,272,284	3,064,996			3,272,284	3,064,996		30-Oct-07
0	0	3,799,831	3,676,766			3,799,831	3,676,766		30-Oct-07
0	0	10,597,732	9,979,870	0	0	10,597,732	9,979,870	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,183,329	2,183,329			2,183,329	2,183,329		30-Oct-07
0	0	387,340	326,116			387,340	326,116		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	123,396	123,396			123,396	123,396		30-Oct-07
0	0	933,205	933,205	0	0	933,205	933,205	0	30-Oct-07
0	0	5,493	5,493	0	0	5,493	5,493	0	30-Oct-07
0	0	95,146	95,146			95,146	95,146		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	3,284,344	1,161	0	0	3,284,344	1,161	0	30-Oct-07
0	0	38	0			38	0		30-Oct-07
0	0	11,158,884	11,131,527			11,158,884	11,131,527		30-Oct-07
0	0	635,008,928	73,143,082	0	0	635,008,928	73,143,082	0	30-Oct-07
0	0	499,071	155			499,071	155		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,103,857	11,103,857			11,103,857	11,103,857		30-Oct-07
0	0	411,806,748	186,072,342	0	0	411,806,748	186,072,342	0	30-Oct-07
0	0	341,953	341,953	0	0	341,953	341,953	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	31,233,786	549,597			31,233,786	549,597		30-Oct-07
0	0	1,669,151	1,669,151	0	0	1,669,151	1,669,151	0	30-Oct-07
0	0	5,859,746	184,481			5,859,746	184,481		30-Oct-07
0	0	35,665,608	35,592,081			35,665,608	35,592,081		30-Oct-07
0	0	29,672,308	28,328,754	0	0	29,672,308	28,328,754	0	30-Oct-07
0	0	2,873,944	2,193,842			2,873,944	2,193,842		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,299,596	2,299,596			2,299,596	2,299,596		30-Oct-07
0	0	61,806,016	61,806,016			61,806,016	61,806,016		30-Oct-07
0	0	259,672,376	255,554,059			259,672,376	255,554,059		30-Oct-07
0	0	168,518,589	84,538,669	0	0	168,518,589	84,538,669	0	30-Oct-07
0	0	7,314,979	2,400,550			7,314,979	2,400,550		30-Oct-07
0	0	74,916,016	74,916,016			74,916,016	74,916,016		30-Oct-07
0	0	525,725,544	511,974,649	0	0	525,725,544	511,974,649	0	30-Oct-07
0	0	583,943	583,943			583,943	583,943		30-Oct-07
0	0	43,018,509	43,013,873	0	0	43,018,509	43,013,873	0	30-Oct-07
0	0	120,307,848	117,408,829			120,307,848	117,408,829		30-Oct-07
0	0	88,619	0			88,619	0		30-Oct-07
0	0	170,053,128	167,668,088			170,053,128	167,668,088		30-Oct-07
0	0	135,576,802	57,346,182	0	0	135,576,802	57,346,182	0	30-Oct-07
0	0	92,119,332	59,097,862			92,119,332	59,097,862		30-Oct-07
0	0	288,403,278	207,072,074	0	0	288,403,278	207,072,074	0	30-Oct-07
0	0	23,208,550	22,598,215	0	0	23,208,550	22,598,215	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,382,396	2,209,231			11,382,396	2,209,231		30-Oct-07
0	0	7,091,510	6,306,488			7,091,510	6,306,488		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	255,015	255,015	0	0	255,015	255,015	0	30-Oct-07
0	0	1,215	0			1,215	0		30-Oct-07
0	0	32,333,201	32,333,201			32,333,201	32,333,201		30-Oct-07
0	0	1,078,536	1,078,536			1,078,536	1,078,536		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,066,487	2,066,487			2,066,487	2,066,487		30-Oct-07
0	0	0	0			0	0		30-Oct-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	78,959,417	78,959,417			78,959,417	78,959,417		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,414,249	11,173,437	0	0	11,414,249	11,173,437	0	30-Oct-07
0	0	5,366,617	5,325,691			5,366,617	5,325,691		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	219,378	219,378			219,378	219,378		30-Oct-07
0	0	544,323	544,323			544,323	544,323		30-Oct-07
0	0	4,890,746	4,890,678			4,890,746	4,890,678		30-Oct-07
0	0	478,509,673	478,121,083	0	0	478,509,673	478,121,083	0	30-Oct-07
0	0	16,156	0			16,156	0		30-Oct-07
0	0	1,185,646	1,185,646			1,185,646	1,185,646		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,819	11,536			11,819	11,536		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,566	0			2,566	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,729,188,567	1,729,188,567	4,800,000,000	4,000,000,000	-3,070,811,433	-2,270,811,433	0	30-Oct-07
0	0	1,053,440,305	1,053,440,305	0	0	1,053,440,305	1,053,440,305	0	30-Oct-07
0	0	19,660,469	19,660,469	0	0	19,660,469	19,660,469	0	30-Oct-07
0	0	11,290,999	8,664,990	0	0	11,290,999	8,664,990	0	30-Oct-07
0	0	51	0			51	0		30-Oct-07
0	0	323,767	323,767			323,767	323,767		30-Oct-07
0	0	642,406	642,406			642,406	642,406		30-Oct-07
0	0	1,640,364	1,640,364			1,640,364	1,640,364		30-Oct-07
0	0	18,801,322	35,038	0	0	18,801,322	35,038	0	30-Oct-07
0	0	83,708,668	83,708,668			83,708,668	83,708,668		30-Oct-07
0	0	1,318,096,550	1,292,936,773	0	0	1,318,096,550	1,292,936,773	0	30-Oct-07
0	0	13,138,177	13,138,177			13,138,177	13,138,177		30-Oct-07
0	0	8,337,874	8,337,874			8,337,874	8,337,874		30-Oct-07
0	0	120,831,188	120,831,188	0	0	120,831,188	120,831,188	0	30-Oct-07
0	0	3,514,875	3,514,875	0	0	3,514,875	3,514,875	0	30-Oct-07
0	0	686,962	686,962	0	0	686,962	686,962	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	112,869,413	36,433,871	0	0	112,869,413	36,433,871	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	127,455,736	127,455,736			127,455,736	127,455,736		30-Oct-07
0	0	1,594,466,146	1,245,750,795	0	0	1,594,466,146	1,245,750,795	0	30-Oct-07
0	0	256,269,967	156,682,916	0	0	256,269,967	156,682,916	0	30-Oct-07
0	0	154,885	154,885			154,885	154,885		30-Oct-07
0	0	834,859	834,859			834,859	834,859		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,355,247	1,355,247			1,355,247	1,355,247		30-Oct-07
0	0	99,927,525	99,927,525	0	0	99,927,525	99,927,525	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	55,545,657	55,545,657	0	0	55,545,657	55,545,657	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	693,906	693,906			693,906	693,906		30-Oct-07
0	0	456,987,361	422,163,074	0	0	456,987,361	422,163,074	0	30-Oct-07
0	0	74,135,777	74,116,958	0	0	74,135,777	74,116,958	0	30-Oct-07
0	0	147,739,468	147,739,468	0	0	147,739,468	147,739,468	0	30-Oct-07
0	0	9,314,953	9,314,953			9,314,953	9,314,953		30-Oct-07
0	0	12,906,628	12,906,628			12,906,628	12,906,628		30-Oct-07
0	0	3,120,112	3,120,112			3,120,112	3,120,112		30-Oct-07
0	0	2,357,782	2,357,782			2,357,782	2,357,782		30-Oct-07
0	0	13,769,548	13,769,548			13,769,548	13,769,548		30-Oct-07
0	0	137,220,046	137,220,046			137,220,046	137,220,046		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	20,345,830	17,657,293	0	0	20,345,830	17,657,293	0	30-Oct-07
0	0	35,773,602	35,773,602			35,773,602	35,773,602		30-Oct-07
0	0	2,322,958	2,322,958			2,322,958	2,322,958		30-Oct-07
0	0	951,800,125	951,189,940	0	0	951,800,125	951,189,940	0	30-Oct-07
0	0	446,885,131	446,885,131			446,885,131	446,885,131		30-Oct-07
0	0	16,435	16,435			16,435	16,435		30-Oct-07
0	0	930,960	930,960			930,960	930,960		30-Oct-07
0	0	9,376,247	9,376,247			9,376,247	9,376,247		30-Oct-07
0	0	570,384,708	570,384,708	0	0	570,384,708	570,384,708	0	30-Oct-07
0	0	2,470,898	2,101,015			2,470,898	2,101,015		30-Oct-07
0	0	177,114,092	171,066,309	0	0	177,114,092	171,066,309	0	30-Oct-07
0	0	263,180,747	259,968,041	0	0	263,180,747	259,968,041	0	30-Oct-07
0	0	4,262,666	4,262,666			4,262,666	4,262,666		30-Oct-07
0	0	-405,201,608	-405,201,608	0	0	-405,201,608	-405,201,608	0	30-Oct-07
0	0	117,749,581	117,749,581			117,749,581	117,749,581		30-Oct-07
0	0	233,065,203	232,044,964			233,065,203	232,044,964		30-Oct-07
0	0	94,519,983	94,519,983			94,519,983	94,519,983		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	43,078,527	43,078,527	0	0	43,078,527	43,078,527	0	30-Oct-07
0	0	6,412,717	6,330,987			6,412,717	6,330,987		30-Oct-07
0	0	88,262,601	88,259,345	0	0	88,262,601	88,259,345	0	30-Oct-07
0	0	236,205,269	236,095,662	0	0	236,205,269	236,095,662	0	30-Oct-07
0	0	33,764,667	33,749,532			33,764,667	33,749,532		30-Oct-07
0	0	83,674	83,674			83,674	83,674		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	3,974,918	3,974,918	0	0	3,974,918	3,974,918	0	30-Oct-07
0	0	11,861	11,861			11,861	11,861		30-Oct-07
0	0	41,469,868	41,469,868	0	0	41,469,868	41,469,868	0	30-Oct-07
0	0	12,617,686	12,617,686	0	0	12,617,686	12,617,686	0	30-Oct-07
0	0	5,293,195	5,293,166			5,293,195	5,293,166		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	10	10			10	10		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	15,221,455	15,221,455	0	0	15,221,455	15,221,455	0	30-Oct-07
0	0	52,929,151	52,922,009	0	0	52,929,151	52,922,009	0	30-Oct-07
0	0	308,852,796	303,645,747	0	0	308,852,796	303,645,747	0	30-Oct-07
0	0	74,733,552	74,733,552	0	0	74,733,552	74,733,552	0	30-Oct-07
0	0	27,045,009	27,045,009	0	0	27,045,009	27,045,009	0	30-Oct-07
0	0	1,736,192	1,736,192			1,736,192	1,736,192		30-Oct-07
0	0	17,799,107	17,799,107			17,799,107	17,799,107		30-Oct-07
0	0	3,307,091	3,307,091	0	0	3,307,091	3,307,091	0	30-Oct-07
0	0	32,101	32,101			32,101	32,101		30-Oct-07
0	0	59,920	59,920	0	0	59,920	59,920	0	30-Oct-07
0	0	608,990	608,990			608,990	608,990		30-Oct-07
0	0	1,472,221	1,472,221			1,472,221	1,472,221		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	20,706,716	20,706,716			20,706,716	20,706,716		30-Oct-07
0	0	387,882	387,882			387,882	387,882		30-Oct-07
0	0	600,675	600,675			600,675	600,675		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,760,457	7,760,457	0	0	7,760,457	7,760,457	0	30-Oct-07
0	0	755,424	755,424			755,424	755,424		30-Oct-07
0	0	100,095,600	100,095,600	0	0	100,095,600	100,095,600	0	30-Oct-07
0	0	186,232,687	185,393,427	0	0	186,232,687	185,393,427	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	146,047,716	137,283,113	0	0	146,047,716	137,283,113	0	30-Oct-07
0	0	10,546,189	10,066,536	0	0	10,546,189	10,066,536	0	30-Oct-07
0	0	83,514,494	82,946,535	0	0	83,514,494	82,946,535	0	30-Oct-07
0	0	252,782,424	251,918,646	0	0	252,782,424	251,918,646	0	30-Oct-07
0	0	128,893,061	128,662,985	0	0	128,893,061	128,662,985	0	30-Oct-07
0	0	318,376	318,376			318,376	318,376		30-Oct-07
0	0	3,891,865	3,891,865	0	0	3,891,865	3,891,865	0	30-Oct-07
0	0	4,888,230	4,839,824			4,888,230	4,839,824		30-Oct-07
0	0	48,687,218	48,304,276	0	0	48,687,218	48,304,276	0	30-Oct-07
0	0	3,715,306	3,715,306			3,715,306	3,715,306		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	67,656,247	67,648,341	0	0	67,656,247	67,648,341	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,477,029	2,477,029	0	0	2,477,029	2,477,029	0	30-Oct-07
0	0	2,159,182	2,159,182	0	0	2,159,182	2,159,182	0	30-Oct-07
0	0	19,536,420	19,536,420			19,536,420	19,536,420		30-Oct-07
0	0	1,359,628	1,359,628			1,359,628	1,359,628		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		30-Oct-07
0	0	13,685,048	13,685,048	0	0	13,685,048	13,685,048	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	167,348	167,348			167,348	167,348		30-Oct-07
0	0	8,603,766	8,603,766	0	0	8,603,766	8,603,766	0	30-Oct-07
0	0	40,457,911	40,457,911	0	0	40,457,911	40,457,911	0	30-Oct-07
0	0	247,525	247,525			247,525	247,525		30-Oct-07
0	0	64,434,442	64,434,442	0	0	64,434,442	64,434,442	0	30-Oct-07
0	0	9,989,135	9,989,135			9,989,135	9,989,135		30-Oct-07
0	0	377,063,764	376,473,963	0	0	377,063,764	376,473,963	0	30-Oct-07
0	0	350,163,169	343,492,023	0	0	350,163,169	343,492,023	0	30-Oct-07
0	0	36,660,727	36,234,666	0	0	36,660,727	36,234,666	0	30-Oct-07
0	0	17,972,852	15,731,663			17,972,852	15,731,663		30-Oct-07
0	0	505,829,523	505,150,476	0	0	505,829,523	505,150,476	0	30-Oct-07
0	0	80,050,300	80,050,300			80,050,300	80,050,300		30-Oct-07
0	0	997,779	997,779			997,779	997,779		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	254,912,169	253,306,059	0	0	254,912,169	253,306,059	0	30-Oct-07
0	0	80,144,517	79,736,176	0	0	80,144,517	79,736,176	0	30-Oct-07
0	0	123,646	123,646			123,646	123,646		30-Oct-07
0	0	15,489,929	15,489,929			15,489,929	15,489,929		30-Oct-07
0	0	4,476,374	4,476,374	0	0	4,476,374	4,476,374	0	30-Oct-07
0	0	408,619,399	406,468,267	0	0	408,619,399	406,468,267	0	30-Oct-07
0	0	79,447,304	78,355,626	0	0	79,447,304	78,355,626	0	30-Oct-07
0	0	46,885,303	46,885,303			46,885,303	46,885,303		30-Oct-07
0	0	59,639,260	59,639,260	0	0	59,639,260	59,639,260	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	11,990,511	11,990,511	0	0	11,990,511	11,990,511	0	30-Oct-07
0	0	53,703,573	53,703,573	0	0	53,703,573	53,703,573	0	30-Oct-07
0	0	46,398,128	46,398,128	0	0	46,398,128	46,398,128	0	30-Oct-07
0	0	111,959,526	111,959,526	0	0	111,959,526	111,959,526	0	30-Oct-07
0	0	108,514	108,514			108,514	108,514		30-Oct-07
0	0	39,489,635	39,489,635	0	0	39,489,635	39,489,635	0	30-Oct-07
0	0	14,341,059	14,341,059			14,341,059	14,341,059		30-Oct-07
0	0	11,980,656	11,980,656			11,980,656	11,980,656		30-Oct-07
0	0	23,154,972	23,154,972	0	0	23,154,972	23,154,972	0	30-Oct-07
0	0	55,820,267	55,820,267	0	0	55,820,267	55,820,267	0	30-Oct-07
0	0	8,039	8,039	0	0	8,039	8,039	0	30-Oct-07
0	0	18,528,220	18,528,220			18,528,220	18,528,220		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,217,097	12,217,097	0	0	12,217,097	12,217,097	0	30-Oct-07
0	0	80,964,889	80,964,889			80,964,889	80,964,889		30-Oct-07
0	0	98,921,748	98,921,748	0	0	98,921,748	98,921,748	0	30-Oct-07
0	0	90,696,320	90,696,320	0	0	90,696,320	90,696,320	0	30-Oct-07
0	0	11,312,406	11,312,406			11,312,406	11,312,406		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	25,074,384	25,074,384	0	0	25,074,384	25,074,384	0	30-Oct-07
0	0	39,052,009	39,052,009	0	0	39,052,009	39,052,009	0	30-Oct-07
0	0	958,100,471	958,100,471	0	0	958,100,471	958,100,471	0	30-Oct-07
0	0	2,087,760,515	2,087,760,515	0	0	2,087,760,515	2,087,760,515	0	30-Oct-07
0	0	60,227,974	60,227,974	0	0	60,227,974	60,227,974	0	30-Oct-07
0	0	363,151,879	363,151,879	0	0	363,151,879	363,151,879	0	30-Oct-07
0	0	16,458,201	16,458,201	0	0	16,458,201	16,458,201	0	30-Oct-07
0	0	0	0	16,315,000,000	15,500,000,000	-16,315,000,000	-15,500,000,000	0	30-Oct-07
0	0	3,127,386	3,127,386			3,127,386	3,127,386		30-Oct-07
0	0	77,942,575	49,045,689			77,942,575	49,045,689		30-Oct-07
0	0	33,323,694	16,790,000			33,323,694	16,790,000		30-Oct-07
0	0	750	750			750	750		30-Oct-07
0	0	946,140,676	946,140,676			946,140,676	946,140,676		30-Oct-07
0	0	19,425,549	19,425,549			19,425,549	19,425,549		30-Oct-07
0	0	8,124,992	8,124,992			8,124,992	8,124,992		30-Oct-07
0	0	43,446,857	37,999,162	0	0	43,446,857	37,999,162	0	30-Oct-07
0	0	30,750,638	30,750,638			30,750,638	30,750,638		30-Oct-07
0	0	454,554,391	449,619,786	0	0	454,554,391	449,619,786	0	30-Oct-07
0	0	140,607,316	140,607,316			140,607,316	140,607,316		30-Oct-07
0	0	525,997	525,997	3,850,000,000	3,500,000,000	-3,849,474,003	-3,499,474,003	0	30-Oct-07
0	0	1,162,237,985	1,162,237,985	0	0	1,162,237,985	1,162,237,985	0	30-Oct-07
0	0	404,262,986	404,262,986			404,262,986	404,262,986		30-Oct-07
0	0	12,500,824	12,500,824			12,500,824	12,500,824		30-Oct-07
0	0	34,349,542	34,349,542			34,349,542	34,349,542		30-Oct-07
0	0	865,587,733	865,587,733			865,587,733	865,587,733		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	63,918,663	63,918,663			63,918,663	63,918,663		30-Oct-07
0	0	13,503,011	13,503,011			13,503,011	13,503,011		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	5,137,500	5,137,500			5,137,500	5,137,500		30-Oct-07
0	0	16,359,284	16,359,284			16,359,284	16,359,284		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	124,051,390	124,051,390	0	0	124,051,390	124,051,390	0	30-Oct-07
0	0	1,303,879,906	1,303,879,906	0	0	1,303,879,906	1,303,879,906	0	30-Oct-07
0	0	23,660,809	19,206,174			23,660,809	19,206,174		30-Oct-07
0	0	81,492,462	81,492,462			81,492,462	81,492,462		30-Oct-07
0	0	265,152,773	265,152,773			265,152,773	265,152,773		30-Oct-07
0	0	-831,863	-831,863	0	0	-831,863	-831,863	0	30-Oct-07
0	0	11,041,027	10,372,634	0	0	11,041,027	10,372,634	0	30-Oct-07
0	0	34,572,997	34,572,997	0	0	34,572,997	34,572,997	0	30-Oct-07
0	0	5,063,564	5,063,564			5,063,564	5,063,564		30-Oct-07
0	0	60,918	60,918	0	0	60,918	60,918	0	30-Oct-07
0	0	6,792,692	2,564,960			6,792,692	2,564,960		30-Oct-07
0	0	41,496,299	41,496,299			41,496,299	41,496,299		30-Oct-07
0	0	142,065,152	142,065,152			142,065,152	142,065,152		30-Oct-07
0	0	168,369,805	16,204,658	0	0	168,369,805	16,204,658	0	30-Oct-07
0	0	16,144,884	0			16,144,884	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	174,716	174,716			174,716	174,716		30-Oct-07
0	0	4,100	4,100			4,100	4,100		30-Oct-07
0	0	121,705,098	120,993,544			121,705,098	120,993,544		30-Oct-07
0	0	9,378,604	9,378,604			9,378,604	9,378,604		30-Oct-07
0	284,431,100	699,381,759	414,950,659	0	0	699,381,759	414,950,659	0	30-Oct-07
0	0	923,624,585	923,624,585	0	0	923,624,585	923,624,585	0	30-Oct-07
0	0	0	0	300,000,000	300,000,000	-300,000,000	-300,000,000	0	30-Oct-07
0	0	114,812	114,812			114,812	114,812		30-Oct-07
0	0	14,603,977	14,603,977			14,603,977	14,603,977		30-Oct-07
0	0	-800,817,850	-800,817,850	0	0	-800,817,850	-800,817,850	0	30-Oct-07
0	0	-67,134,527	-67,134,527	0	0	-67,134,527	-67,134,527	0	30-Oct-07
0	0	-938,793,236	-938,793,236	0	0	-938,793,236	-938,793,236	0	30-Oct-07
0	0	30,212,053	1,960,525	0	0	30,212,053	1,960,525	0	30-Oct-07
0	0	930,200	930,200	0	0	930,200	930,200	0	30-Oct-07
0	0	5,336,215	0	0	0	5,336,215	0	0	30-Oct-07
0	0	5,165,032	0	0	0	5,165,032	0	0	30-Oct-07
0	0	7,564,303	7,564,303			7,564,303	7,564,303		30-Oct-07
0	0	14,443,543	14,443,543	0	0	14,443,543	14,443,543	0	30-Oct-07
0	0	178,742,955	178,742,440			178,742,955	178,742,440		30-Oct-07
0	0	1,042,816,785	1,042,816,085			1,042,816,785	1,042,816,085		30-Oct-07
0	0	321,420,911	321,420,506			321,420,911	321,420,506		30-Oct-07
0	0	762,027,835	762,026,813			762,027,835	762,026,813		30-Oct-07
0	0	8,251,364	8,250,665			8,251,364	8,250,665		30-Oct-07
0	0	1,188,568	1,188,568			1,188,568	1,188,568		30-Oct-07
0	0	24,941,047	24,941,047			24,941,047	24,941,047		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	121,041,629	121,041,629			121,041,629	121,041,629		30-Oct-07
0	0	29,226	29,226			29,226	29,226		30-Oct-07
0	0	45,220,289	45,220,289			45,220,289	45,220,289		30-Oct-07
0	0	15,528,956	15,528,956	0	0	15,528,956	15,528,956	0	30-Oct-07
0	0	38,014	38,014			38,014	38,014		30-Oct-07
0	0	0	0	7,190,000,000	7,000,000,000	-7,190,000,000	-7,000,000,000	0	30-Oct-07
0	0	758,907	758,907			758,907	758,907		30-Oct-07
0	0	81,998,221	81,998,221			81,998,221	81,998,221		30-Oct-07
0	0	110	110			110	110		30-Oct-07
0	0	75,500,313	75,500,313			75,500,313	75,500,313		30-Oct-07
0	0	5	5			5	5		30-Oct-07
0	0	4,359,491	4,359,491			4,359,491	4,359,491		30-Oct-07
0	0	1,071,741	1,071,741			1,071,741	1,071,741		30-Oct-07
0	0	16,740	16,740			16,740	16,740		30-Oct-07
0	0	19,724,521	19,724,521			19,724,521	19,724,521		30-Oct-07
0	0	65,295,358	65,295,358			65,295,358	65,295,358		30-Oct-07
0	0	2,509	2,509			2,509	2,509		30-Oct-07
0	0	243,392,081	243,392,081			243,392,081	243,392,081		30-Oct-07
0	0	4,572,851	4,572,851			4,572,851	4,572,851		30-Oct-07
0	0	184,901,070	184,901,070			184,901,070	184,901,070		30-Oct-07
0	0	1,613,849	1,613,849			1,613,849	1,613,849		30-Oct-07
0	0	61,195	61,195			61,195	61,195		30-Oct-07
0	0	12,366	12,366			12,366	12,366		30-Oct-07
0	0	5,422,006	5,422,006			5,422,006	5,422,006		30-Oct-07
0	0	-13,482,769	-13,482,769	0	0	-13,482,769	-13,482,769	0	30-Oct-07
0	0	-331,007,455	-331,007,455	0	0	-331,007,455	-331,007,455	0	30-Oct-07
0	0	1,654	1,654			1,654	1,654		30-Oct-07
0	0	17,977,024	17,977,024			17,977,024	17,977,024		30-Oct-07
0	0	8,540,615	8,540,615			8,540,615	8,540,615		30-Oct-07
0	0	76,100,335	76,100,335			76,100,335	76,100,335		30-Oct-07
0	0	25,351,548	25,351,548			25,351,548	25,351,548		30-Oct-07
0	0	139,724,486	139,724,486			139,724,486	139,724,486		30-Oct-07
0	0	187,471,582	187,471,582			187,471,582	187,471,582		30-Oct-07
0	0	4,153,053	4,153,053			4,153,053	4,153,053		30-Oct-07
0	0	2,582,852,390	0	0	0	2,582,852,390	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
2,690,000,000	0	4,349,272,249	1,659,272,249	41,791,000,000	21,242,000,000	-37,441,727,751	-19,582,727,751	0	30-Oct-07
0	0	56,678,569	56,678,569			56,678,569	56,678,569		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	0	0	1,900,000,000	1,800,000,000	-1,900,000,000	-1,800,000,000	0	30-Oct-07
0	0	1,420,904,736	1,420,904,736	0	0	1,420,904,736	1,420,904,736	0	30-Oct-07
0	0	1,219,908,484	1,219,908,484	0	0	1,219,908,484	1,219,908,484	0	30-Oct-07
0	0	1,185,832,025	1,185,832,025	0	0	1,185,832,025	1,185,832,025	0	30-Oct-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	20,488,734	20,488,734			20,488,734	20,488,734		30-Oct-07
0	0	20,044	20,044			20,044	20,044		30-Oct-07
0	0	69,991,802	69,991,802			69,991,802	69,991,802		30-Oct-07
0	0	319,707,984	319,707,984			319,707,984	319,707,984		30-Oct-07
0	0	535,875,975	535,875,975			535,875,975	535,875,975		30-Oct-07
0	0	44,383,425	44,383,425			44,383,425	44,383,425		30-Oct-07
0	0	19,497,292	19,497,292			19,497,292	19,497,292		30-Oct-07
0	0	157,734	157,734			157,734	157,734		30-Oct-07
0	0	236,103,778	142,187,942			236,103,778	142,187,942		30-Oct-07
0	0	402,797,976	347,100,048			402,797,976	347,100,048		30-Oct-07
0	0	2,630,967,081	1,485,486,393	0	0	2,630,967,081	1,485,486,393	0	30-Oct-07
0	0	6,250,979,301	2,588,171,488	0	0	6,250,979,301	2,588,171,488	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	877,524,060	439,774,200			877,524,060	439,774,200		30-Oct-07
0	0	457,702,992	311,391,011	0	0	457,702,992	311,391,011	0	30-Oct-07
0	0	9,699,152,441	5,700,399,402	0	0	9,699,152,441	5,700,399,402	0	30-Oct-07
0	0	1,111	1,111			1,111	1,111		30-Oct-07
0	0	40,435,379	40,435,379			40,435,379	40,435,379		30-Oct-07
0	0	93,779	93,779			93,779	93,779		30-Oct-07
0	0	-9,880,000	-9,880,000	0	0	-9,880,000	-9,880,000	0	30-Oct-07
0	0	39,960,062	39,960,062			39,960,062	39,960,062		30-Oct-07
0	0	3,315,366,425	588,161,780	0	0	3,315,366,425	588,161,780	0	30-Oct-07
0	0	4,385,527	4,385,527			4,385,527	4,385,527		30-Oct-07
0	0	60,027,368	60,027,368			60,027,368	60,027,368		30-Oct-07
0	0	898,541,300	581,446,347			898,541,300	581,446,347		30-Oct-07
0	0	176,995,926	176,995,926			176,995,926	176,995,926		30-Oct-07
0	0	42	42			42	42		30-Oct-07
0	0	59,927,114	23,862,292			59,927,114	23,862,292		30-Oct-07
0	0	292,960,587	161,557,604			292,960,587	161,557,604		30-Oct-07
0	0	25,280,280	0			25,280,280	0		30-Oct-07
0	0	2,264,936,972	1,115,754,809			2,264,936,972	1,115,754,809		30-Oct-07
0	0	612,132,777	169,012,366			612,132,777	169,012,366		30-Oct-07
0	0	2,745,405,777	1,145,746,286			2,745,405,777	1,145,746,286		30-Oct-07
0	0	29,387,928	29,382,582			29,387,928	29,382,582		30-Oct-07
0	0	522,290,453	154,005,379			522,290,453	154,005,379		30-Oct-07
0	0	169,916	169,916			169,916	169,916		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	19,270,987	4,785,630			19,270,987	4,785,630		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	9,966	0			9,966	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	58,000,000,000	22,900,000,000	-58,000,000,000	-22,900,000,000	0	30-Oct-07
0	0	97,104,476	35,719,184			97,104,476	35,719,184		30-Oct-07
0	0	1,657,664,293	1,657,664,293	0	0	1,657,664,293	1,657,664,293	0	30-Oct-07
0	0	283,523,792	282,769,322			283,523,792	282,769,322		30-Oct-07
0	0	50,552,207	50,552,207			50,552,207	50,552,207		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	480,467,313	479,123,925			480,467,313	479,123,925		30-Oct-07
0	0	1,510,499	1,509,005			1,510,499	1,509,005		30-Oct-07
0	0	6,163,008	6,163,008			6,163,008	6,163,008		30-Oct-07
0	0	4,338,411,394	4,338,411,394	0	0	4,338,411,394	4,338,411,394	0	30-Oct-07
0	0	4,103	4,103			4,103	4,103		30-Oct-07
0	0	7,718	7,718			7,718	7,718		30-Oct-07
0	0	15,162,247	14,656,469			15,162,247	14,656,469		30-Oct-07
0	0	29,316,911,557	28,847,977,026	0	0	29,316,911,557	28,847,977,026	0	30-Oct-07
0	0	77,652,625	77,652,625	0	0	77,652,625	77,652,625	0	30-Oct-07
0	0	61,911,179	61,911,179			61,911,179	61,911,179		30-Oct-07
0	0	102,467,405	97,534,588			102,467,405	97,534,588		30-Oct-07
0	0	46,972,198	46,972,198			46,972,198	46,972,198		30-Oct-07
0	0	364,696,529	364,696,529			364,696,529	364,696,529		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	163,610,364	163,610,364			163,610,364	163,610,364		30-Oct-07
0	0	2,901,036,854	2,088,711,705			2,901,036,854	2,088,711,705		30-Oct-07
0	0	-279,875,922	0			-279,875,922	0		30-Oct-07
0	0	180,506,057	0			180,506,057	0		30-Oct-07
0	0	793,375,387	0	0	0	793,375,387	0	0	30-Oct-07
0	0	850,662,463	416,166,591			850,662,463	416,166,591		30-Oct-07
0	0	6,725,497	0			6,725,497	0		30-Oct-07
0	0	2,515,411,778	9,565,243			2,515,411,778	9,565,243		30-Oct-07
0	0	4,983,260,763	0			4,983,260,763	0		30-Oct-07
0	0	223,806,213	89,007,491			223,806,213	89,007,491		30-Oct-07
0	0	14,581,825	14,580,905			14,581,825	14,580,905		30-Oct-07
0	0	281,188,627	230,670,854			281,188,627	230,670,854		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	27,969,011	10,579,516			27,969,011	10,579,516		30-Oct-07
0	0	10,879,137,329	75,635,347			10,879,137,329	75,635,347		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	1,245,715,650	920,838,749			1,245,715,650	920,838,749		30-Oct-07
0	0	40,811,371	11,588,171			40,811,371	11,588,171		30-Oct-07
0	0	7,344,395	7,344,395			7,344,395	7,344,395		30-Oct-07
0	0	2,381,197	2,056,076			2,381,197	2,056,076		30-Oct-07
0	0	3,060,697	3,060,697			3,060,697	3,060,697		30-Oct-07
0	0	168,926	0			168,926	0		30-Oct-07
0	0	974,750,988	974,750,988	0	0	974,750,988	974,750,988	0	30-Oct-07
0	0	2,601,977,265	2,601,977,265	0	0	2,601,977,265	2,601,977,265	0	30-Oct-07
0	0	252,983	252,983	0	0	252,983	252,983	0	30-Oct-07
0	0	30,899,073	30,899,073			30,899,073	30,899,073		30-Oct-07
0	0	84,471,855	84,471,855			84,471,855	84,471,855		30-Oct-07
0	0	3,259,806	3,259,806	0	0	3,259,806	3,259,806	0	30-Oct-07
0	0	5,928	0			5,928	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	68,937,737	68,937,737			68,937,737	68,937,737		30-Oct-07
0	0	122,166,689	122,166,689			122,166,689	122,166,689		30-Oct-07
0	0	12,206,200	12,206,200			12,206,200	12,206,200		30-Oct-07
0	0	19,832,500	19,832,500			19,832,500	19,832,500		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	136,155,111	136,155,111			136,155,111	136,155,111		30-Oct-07
0	0	14,215,423	14,215,423	0	0	14,215,423	14,215,423	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	373,088	373,088			373,088	373,088		30-Oct-07
0	0	33,509,023	0			33,509,023	0		30-Oct-07
0	0	22,431,828	9,857,928			22,431,828	9,857,928		30-Oct-07
0	0	302,338,838	81,115,137			302,338,838	81,115,137		30-Oct-07
0	0	565,071	565,071			565,071	565,071		30-Oct-07
0	0	94,835,502	94,835,502	0	0	94,835,502	94,835,502	0	30-Oct-07
0	0	27,603,726	0			27,603,726	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	144,265,383	0			144,265,383	0		30-Oct-07
0	0	488,455,503	305,156,939			488,455,503	305,156,939		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	347,657,276	0			347,657,276	0		30-Oct-07
0	0	13,916,102	0			13,916,102	0		30-Oct-07
0	0	11,878,767	11,878,767	0	0	11,878,767	11,878,767	0	30-Oct-07
0	0	1,000,000	1,000,000			1,000,000	1,000,000		30-Oct-07
0	0	85,915,437	85,915,437	0	0	85,915,437	85,915,437	0	30-Oct-07
0	0	9,581,346	9,581,346			9,581,346	9,581,346		30-Oct-07
0	0	763,158,705	241,772,733			763,158,705	241,772,733		30-Oct-07
0	0	49,862,690	0			49,862,690	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	-6,090,137,484	-2,016,574	0	0	-6,090,137,484	-2,016,574	0	30-Oct-07
0	0	2,996,925	1,737,255			2,996,925	1,737,255		30-Oct-07
0	0	1,320,201,809	567,410	0	0	1,320,201,809	567,410	0	30-Oct-07
0	0	2,102,590	0			2,102,590	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	4,771,329,826	2,846,836	0	0	4,771,329,826	2,846,836	0	30-Oct-07
0	0	2,443,700,670	72,779,354			2,443,700,670	72,779,354		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	-1,613,714	-1,613,714	0	0	-1,613,714	-1,613,714	0	30-Oct-07
0	0	592,417,058	592,417,058			592,417,058	592,417,058		30-Oct-07
0	0	52,290	46,370			52,290	46,370		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	9,356,458	8,688,065	0	0	9,356,458	8,688,065	0	30-Oct-07
0	0	1,684,569	1,684,569	0	0	1,684,569	1,684,569	0	30-Oct-07
0	0	31,724,418	31,724,418	0	0	31,724,418	31,724,418	0	30-Oct-07
0	0	32,500,132	32,500,132	0	0	32,500,132	32,500,132	0	30-Oct-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	6,625,824	6,625,824			6,625,824	6,625,824		30-Oct-07
0	0	15,166,082	15,166,082			15,166,082	15,166,082		30-Oct-07
0	0	52,420,248	40,496,021			52,420,248	40,496,021		30-Oct-07
0	0	64,397,393	64,397,393			64,397,393	64,397,393		30-Oct-07
0	0	7,754,284	7,754,284			7,754,284	7,754,284		30-Oct-07
0	0	25,493,600	25,493,600			25,493,600	25,493,600		30-Oct-07
0	0	26,327,064	26,327,064			26,327,064	26,327,064		30-Oct-07
0	0	7,401,655	0			7,401,655	0		30-Oct-07
0	0	18,458,881	305,889	0	0	18,458,881	305,889	0	30-Oct-07
0	0	67,252,436	62,960,168			67,252,436	62,960,168		30-Oct-07
0	0	23,801,437	0			23,801,437	0		30-Oct-07
0	0	2,500,038	1,918,376			2,500,038	1,918,376		30-Oct-07
0	0	74,273	74,273			74,273	74,273		30-Oct-07
0	0	598,200	0			598,200	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	9,750,814	9,750,814			9,750,814	9,750,814		30-Oct-07
0	0	29,229	29,229	0	0	29,229	29,229	0	30-Oct-07
0	0	1,999,624	1,999,624			1,999,624	1,999,624		30-Oct-07
0	0	-1,312,398	-1,312,398	0	0	-1,312,398	-1,312,398	0	30-Oct-07
0	0	8,957,260	8,957,260	0	0	8,957,260	8,957,260	0	30-Oct-07
0	0	20,260,684	20,260,684	0	0	20,260,684	20,260,684	0	30-Oct-07
0	0	116,351,910	78,672,507			116,351,910	78,672,507		30-Oct-07
0	0	191,492	191,492			191,492	191,492		30-Oct-07
0	0	46,557	46,557			46,557	46,557		30-Oct-07
0	0	5,121	5,121			5,121	5,121		30-Oct-07
0	0	84,982,019	31,884,524			84,982,019	31,884,524		30-Oct-07
0	0	10,788,108	7,815,377			10,788,108	7,815,377		30-Oct-07
0	0	474,254,441	286,484,950	0	0	474,254,441	286,484,950	0	30-Oct-07
0	0	68,235	68,235			68,235	68,235		30-Oct-07
0	0	45,706,545	31,054,411			45,706,545	31,054,411		30-Oct-07
0	0	5,256	0			5,256	0		30-Oct-07
0	0	32,592,942	32,592,942			32,592,942	32,592,942		30-Oct-07
0	0	86,550	86,550			86,550	86,550		30-Oct-07
0	0	21,988,229	21,988,229			21,988,229	21,988,229		30-Oct-07
0	0	1,495	1,211			1,495	1,211		30-Oct-07
0	0	5,687	5,687			5,687	5,687		30-Oct-07
0	0	6,898,868	6,898,868			6,898,868	6,898,868		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	594,112,081	371,432,395			594,112,081	371,432,395		30-Oct-07
0	0	1,927,980	1,927,980			1,927,980	1,927,980		30-Oct-07
0	0	709,407,469	465,364,674	0	0	709,407,469	465,364,674	0	30-Oct-07
0	0	6,447,830	6,250,761			6,447,830	6,250,761		30-Oct-07
0	0	107,359,855	104,941,003			107,359,855	104,941,003		30-Oct-07
0	0	525,667	10,002			525,667	10,002		30-Oct-07
0	0	4,186,032	4,084,086			4,186,032	4,084,086		30-Oct-07
0	0	382,148,196	228,126,658			382,148,196	228,126,658		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	7,226,198	7,226,198			7,226,198	7,226,198		30-Oct-07
0	0	105,914,673	18,063,848			105,914,673	18,063,848		30-Oct-07
0	0	82,500,934	17,419,225	0	0	82,500,934	17,419,225	0	30-Oct-07
0	0	20,017,887	20,017,887			20,017,887	20,017,887		30-Oct-07
0	0	346,736	100,460			346,736	100,460		30-Oct-07
0	0	80,497,941	4,650,346			80,497,941	4,650,346		30-Oct-07
0	0	44,679,397	5,384,225			44,679,397	5,384,225		30-Oct-07
0	0	166,062,748	10,879,576	0	0	166,062,748	10,879,576	0	30-Oct-07
0	0	33,347,148	16,009			33,347,148	16,009		30-Oct-07
0	0	7,536,764	4,168,721			7,536,764	4,168,721		30-Oct-07
0	0	36,274	8,608			36,274	8,608		30-Oct-07
0	0	46,231,098	0			46,231,098	0		30-Oct-07
0	0	12,249,260	0			12,249,260	0		30-Oct-07
0	0	5,797,946	0			5,797,946	0		30-Oct-07
0	0	24,893,540	0			24,893,540	0		30-Oct-07
0	0	70,508,470	0			70,508,470	0		30-Oct-07
0	0	28,942,677	14,310,667			28,942,677	14,310,667		30-Oct-07
0	0	29,715,242	23,132,970			29,715,242	23,132,970		30-Oct-07
0	0	1,030,118	0			1,030,118	0		30-Oct-07
0	0	5,015,085	0			5,015,085	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	673,454	0			673,454	0		30-Oct-07
0	0	1,375,566	0			1,375,566	0		30-Oct-07
0	0	7,462,146	3,474,777			7,462,146	3,474,777		30-Oct-07
0	0	9,340,519	9,340,519			9,340,519	9,340,519		30-Oct-07
0	0	-1,553,127	-1,553,127	0	0	-1,553,127	-1,553,127	0	30-Oct-07
0	0	0	0	14,500,000,000	10,500,000,000	-14,500,000,000	-10,500,000,000	0	30-Oct-07
0	0	-84,563,369	-84,563,369	0	0	-84,563,369	-84,563,369	0	30-Oct-07
0	0	702,794	702,794			702,794	702,794		30-Oct-07
0	0	4,670,713	0			4,670,713	0		30-Oct-07
0	0	2,620	2,620			2,620	2,620		30-Oct-07
0	0	154,183,238	108,473,384			154,183,238	108,473,384		30-Oct-07
0	0	86,194,872	78,400,299			86,194,872	78,400,299		30-Oct-07
0	0	198,194,042	157,462,582			198,194,042	157,462,582		30-Oct-07
0	0	13,028,500	13,028,500			13,028,500	13,028,500		30-Oct-07
0	0	44,972	0			44,972	0		30-Oct-07
0	0	265,299,637	264,399,478			265,299,637	264,399,478		30-Oct-07
0	0	174,130,343	161,603,560			174,130,343	161,603,560		30-Oct-07
0	0	110,146,863	70,836,485			110,146,863	70,836,485		30-Oct-07
0	0	2,779,755	2,779,755			2,779,755	2,779,755		30-Oct-07
0	0	18,639,898	13,568,350			18,639,898	13,568,350		30-Oct-07
0	0	8,556,364	8,556,364			8,556,364	8,556,364		30-Oct-07
0	0	30,230,372	30,230,372			30,230,372	30,230,372		30-Oct-07
0	0	5,302,361	5,302,361			5,302,361	5,302,361		30-Oct-07
0	0	1,087,500	1,087,500			1,087,500	1,087,500		30-Oct-07
0	0	2,019,279	2,019,279			2,019,279	2,019,279		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	7,234,719	2,684,301			7,234,719	2,684,301		30-Oct-07
0	0	21,707,494	21,707,494			21,707,494	21,707,494		30-Oct-07
0	0	99,850,239	86,894,697			99,850,239	86,894,697		30-Oct-07
0	0	9	9			9	9		30-Oct-07
0	0	107,179,500	107,179,500	0	0	107,179,500	107,179,500	0	30-Oct-07
0	0	2,829,769	2,829,769			2,829,769	2,829,769		30-Oct-07
0	0	75,271,728	0			75,271,728	0		30-Oct-07
0	0	2,397,970	2,397,970			2,397,970	2,397,970		30-Oct-07
0	0	121,055,225	121,055,225			121,055,225	121,055,225		30-Oct-07
0	0	197,119,671	197,119,671			197,119,671	197,119,671		30-Oct-07
0	0	54,538,973	36,310,966			54,538,973	36,310,966		30-Oct-07
0	0	443,613,908	443,613,908			443,613,908	443,613,908		30-Oct-07
0	0	23,401,252	23,401,252			23,401,252	23,401,252		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,729,402	2,729,402			2,729,402	2,729,402		30-Oct-07
0	0	442,182,928	442,182,928			442,182,928	442,182,928		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	64,202,226	64,202,226			64,202,226	64,202,226		30-Oct-07
0	0	3,356,369	3,356,369			3,356,369	3,356,369		30-Oct-07
0	0	47,054,658	0			47,054,658	0		30-Oct-07
0	0	2,250,570	0			2,250,570	0		30-Oct-07
0	0	24,492,636	0			24,492,636	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	6,211,030	0			6,211,030	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	32,351,311	22,917,781			32,351,311	22,917,781		30-Oct-07
0	0	3,204,812	0			3,204,812	0		30-Oct-07
0	0	5,568,512	0			5,568,512	0		30-Oct-07
0	0	5,504,629	5,504,629			5,504,629	5,504,629		30-Oct-07
0	0	458,190,721	458,190,721			458,190,721	458,190,721		30-Oct-07
0	0	82,647,500	82,647,500			82,647,500	82,647,500		30-Oct-07
0	0	20,788,830	20,788,830			20,788,830	20,788,830		30-Oct-07
0	0	2,050,143	2,050,143			2,050,143	2,050,143		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	147,754,167	147,754,167			147,754,167	147,754,167		30-Oct-07
0	0	33,665,371	33,665,371			33,665,371	33,665,371		30-Oct-07
0	0	181,657,654	181,657,654			181,657,654	181,657,654		30-Oct-07
0	0	24,964,709	24,964,709			24,964,709	24,964,709		30-Oct-07
0	0	577	577			577	577		30-Oct-07
0	0	2,196,758	0			2,196,758	0		30-Oct-07
0	0	127,517,295	127,517,295	0	0	127,517,295	127,517,295	0	30-Oct-07
0	0	482,154,446	482,154,446			482,154,446	482,154,446		30-Oct-07
0	0	518,017,013	518,017,013			518,017,013	518,017,013		30-Oct-07
0	0	129,064,000	129,064,000			129,064,000	129,064,000		30-Oct-07
0	0	183,630,975	183,630,975			183,630,975	183,630,975		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	436,211,562	436,211,562			436,211,562	436,211,562		30-Oct-07
0	0	47,247,771	47,247,771			47,247,771	47,247,771		30-Oct-07
0	0	4,949,538	4,949,538			4,949,538	4,949,538		30-Oct-07
0	0	3,990,000	3,990,000			3,990,000	3,990,000		30-Oct-07
0	0	24,993,750	24,993,750			24,993,750	24,993,750		30-Oct-07
0	0	2,966,943	2,966,943			2,966,943	2,966,943		30-Oct-07
0	0	1,295,039	1,295,039			1,295,039	1,295,039		30-Oct-07
0	0	110,455,040	110,455,040			110,455,040	110,455,040		30-Oct-07
0	0	347,387,192	347,387,192			347,387,192	347,387,192		30-Oct-07
0	0	118,052,096	118,052,096			118,052,096	118,052,096		30-Oct-07
0	0	13,634,612	11,630,723			13,634,612	11,630,723		30-Oct-07
0	0	25,377,513	25,377,513			25,377,513	25,377,513		30-Oct-07
0	0	129,153	129,153			129,153	129,153		30-Oct-07
0	0	1,949,629	1,949,629			1,949,629	1,949,629		30-Oct-07
0	0	69,482,930	52,748,166	0	0	69,482,930	52,748,166	0	30-Oct-07
0	0	31,230,818	25,583,393			31,230,818	25,583,393		30-Oct-07
0	0	804,342,666	551,774,317			804,342,666	551,774,317		30-Oct-07
0	0	1,489,857	502,519			1,489,857	502,519		30-Oct-07
0	0	71,333,220	36,952,767			71,333,220	36,952,767		30-Oct-07
0	0	194,968	194,968			194,968	194,968		30-Oct-07
0	0	47,918,132	30,819,584			47,918,132	30,819,584		30-Oct-07
0	0	13,351,832	2,142,900			13,351,832	2,142,900		30-Oct-07
0	0	15,132,765	1,738,179			15,132,765	1,738,179		30-Oct-07
0	0	32,799,702	32,337,573			32,799,702	32,337,573		30-Oct-07
0	0	10,524,823	6,834,323			10,524,823	6,834,323		30-Oct-07
0	0	22,648,989	21,535,198			22,648,989	21,535,198		30-Oct-07
0	0	2,551,602	316,189			2,551,602	316,189		30-Oct-07
0	0	256,962,762	170,863,050			256,962,762	170,863,050		30-Oct-07
0	0	6,911,322	1,551,527			6,911,322	1,551,527		30-Oct-07
0	0	23,307,195	22,288,053			23,307,195	22,288,053		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,463,194	0	0	0	8,463,194	0	0	30-Oct-07
0	0	8,554,526	0			8,554,526	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	9,776,102	0			9,776,102	0		30-Oct-07
0	0	1,280,221	0			1,280,221	0		30-Oct-07
0	0	2,322,447	2,079,768	0	0	2,322,447	2,079,768	0	30-Oct-07
0	0	32,356,824	0			32,356,824	0		30-Oct-07
0	0	5,411,376	0			5,411,376	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	111,853,887	0			111,853,887	0		30-Oct-07
0	0	5,708,236	0			5,708,236	0		30-Oct-07
0	0	63,308	0			63,308	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	1,266,152	0			1,266,152	0		30-Oct-07
0	0	14,023,153	14,023,153	0	0	14,023,153	14,023,153	0	30-Oct-07
0	0	750,982	750,982			750,982	750,982		30-Oct-07
0	0	2,828,690	2,828,690			2,828,690	2,828,690		30-Oct-07
0	0	6,085,294	0			6,085,294	0		30-Oct-07
0	0	42,713,879	42,713,879			42,713,879	42,713,879		30-Oct-07
0	0	22,615,985	22,182,893			22,615,985	22,182,893		30-Oct-07
0	0	65,529,298	0			65,529,298	0		30-Oct-07
0	0	133,265,443	80,813,469			133,265,443	80,813,469		30-Oct-07
0	0	5,173,778	5,125,543			5,173,778	5,125,543		30-Oct-07
0	0	6,331,388	5,015,332			6,331,388	5,015,332		30-Oct-07
0	0	23,427,808	23,427,808			23,427,808	23,427,808		30-Oct-07
0	0	9,813,264	9,813,264			9,813,264	9,813,264		30-Oct-07
0	0	12,356,892	11,922,135			12,356,892	11,922,135		30-Oct-07
0	0	44,949,997	44,949,997			44,949,997	44,949,997		30-Oct-07
0	0	9,575,600	9,575,600			9,575,600	9,575,600		30-Oct-07
0	0	47,375	47,375			47,375	47,375		30-Oct-07
0	0	288,406	288,406			288,406	288,406		30-Oct-07
0	0	58,725,571	50,196,048			58,725,571	50,196,048		30-Oct-07
0	0	51,872,334	51,872,334			51,872,334	51,872,334		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	20,858,946	11,026,708			20,858,946	11,026,708		30-Oct-07
0	0	1,607,578	156,750			1,607,578	156,750		30-Oct-07
0	0	3,667,826	3,667,826			3,667,826	3,667,826		30-Oct-07
0	0	75,000	75,000			75,000	75,000		30-Oct-07
0	0	4,983,540	4,983,540			4,983,540	4,983,540		30-Oct-07
0	0	92,751,386	92,751,386			92,751,386	92,751,386		30-Oct-07
0	0	297	297			297	297		30-Oct-07
0	0	27,004,654	15,274,008			27,004,654	15,274,008		30-Oct-07
0	0	42,592,225	29,187,897			42,592,225	29,187,897		30-Oct-07
0	0	437,503	437,503			437,503	437,503		30-Oct-07
0	0	67,349,359	58,104,675			67,349,359	58,104,675		30-Oct-07
0	0	51,954	51,954			51,954	51,954		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,581	1,581			1,581	1,581		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	498,711	259,625			498,711	259,625		30-Oct-07
0	0	1,885,439	1,885,439			1,885,439	1,885,439		30-Oct-07
0	0	2,779,704	2,526,396			2,779,704	2,526,396		30-Oct-07
0	0	900	900			900	900		30-Oct-07
0	0	264,645,097	175,772,606			264,645,097	175,772,606		30-Oct-07
0	0	51,028,954	42,060,487	0	0	51,028,954	42,060,487	0	30-Oct-07
0	0	2,346,800	2,346,800			2,346,800	2,346,800		30-Oct-07
0	0	151,016,575	26,044,656			151,016,575	26,044,656		30-Oct-07
0	0	64,604,524	2,889,961			64,604,524	2,889,961		30-Oct-07
0	0	4,465,325	0			4,465,325	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	183,047,491	130,248,195			183,047,491	130,248,195		30-Oct-07
0	0	4,967,910	1,786,965			4,967,910	1,786,965		30-Oct-07
0	0	2,078,163	2,078,163			2,078,163	2,078,163		30-Oct-07
0	0	12,465,654	12,465,654			12,465,654	12,465,654		30-Oct-07
0	0	11,812,637	10,238,296			11,812,637	10,238,296		30-Oct-07
0	0	6,705,245	5,906,468			6,705,245	5,906,468		30-Oct-07
0	0	2,776	2,776			2,776	2,776		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	56,304,475	0			56,304,475	0		30-Oct-07
0	0	306,536	0			306,536	0		30-Oct-07
0	0	26,979,134	0			26,979,134	0		30-Oct-07
0	0	14,291,103	0			14,291,103	0		30-Oct-07
0	0	16,448,122	0			16,448,122	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	6,950,004	0			6,950,004	0		30-Oct-07
0	0	16,843,493	0			16,843,493	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,611,321	7,611,321	0	0	7,611,321	7,611,321	0	30-Oct-07
0	0	1,266,934,569	1,266,934,569			1,266,934,569	1,266,934,569		30-Oct-07
0	0	3,167,518	3,167,518			3,167,518	3,167,518		30-Oct-07
0	0	71,763,599	41,214,045			71,763,599	41,214,045		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,217,085	7,217,085			7,217,085	7,217,085		30-Oct-07
0	0	15,858	15,858			15,858	15,858		30-Oct-07
0	0	1,925,000	1,925,000			1,925,000	1,925,000		30-Oct-07
0	0	43	0			43	0		30-Oct-07
0	0	22,996,058	14,277,594			22,996,058	14,277,594		30-Oct-07
0	0	12,856,650	5,903,222			12,856,650	5,903,222		30-Oct-07
0	0	27,853,548	10,510,392			27,853,548	10,510,392		30-Oct-07
0	0	18,988,223	14,020,067			18,988,223	14,020,067		30-Oct-07
0	0	19,854,615	16,762,490			19,854,615	16,762,490		30-Oct-07
0	0	83,303,039	50,465,237			83,303,039	50,465,237		30-Oct-07
0	0	55,508,592	44,435,483			55,508,592	44,435,483		30-Oct-07
0	0	25,702,775	10,880,607			25,702,775	10,880,607		30-Oct-07
0	0	89,565	47,552			89,565	47,552		30-Oct-07
0	0	143,166,517	80,996,456			143,166,517	80,996,456		30-Oct-07
0	0	53,756,864	28,422,346			53,756,864	28,422,346		30-Oct-07
0	0	155,772,402	74,462,657			155,772,402	74,462,657		30-Oct-07
0	0	2,644,073	601,457			2,644,073	601,457		30-Oct-07
0	0	92,731,012	44,793,290			92,731,012	44,793,290		30-Oct-07
0	0	838,367	0			838,367	0		30-Oct-07
0	0	16,022,753	5,989,122			16,022,753	5,989,122		30-Oct-07
0	0	6,107,135	563,320			6,107,135	563,320		30-Oct-07
0	0	566,671	566,671			566,671	566,671		30-Oct-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	22,447,036	13,966,025			22,447,036	13,966,025		30-Oct-07
0	0	14,474,770	12,653,659			14,474,770	12,653,659		30-Oct-07
0	0	27,649,758	20,285,525			27,649,758	20,285,525		30-Oct-07
0	0	14,983,940	10,827,882			14,983,940	10,827,882		30-Oct-07
0	0	19,738,573	4,391,288			19,738,573	4,391,288		30-Oct-07
0	0	45,907,381	7,700,292			45,907,381	7,700,292		30-Oct-07
0	0	53,012,714	52,009,645			53,012,714	52,009,645		30-Oct-07
0	0	84,207,427	24,778,073			84,207,427	24,778,073		30-Oct-07
0	0	60,156,641	49,026,160			60,156,641	49,026,160		30-Oct-07
0	0	11,495,212	2,919,669			11,495,212	2,919,669		30-Oct-07
0	0	28,210,799	17,312,195			28,210,799	17,312,195		30-Oct-07
0	0	17,546,625	15,537,417			17,546,625	15,537,417		30-Oct-07
0	0	6,702,289	2,704,997			6,702,289	2,704,997		30-Oct-07
0	0	5,038,678	3,726,016			5,038,678	3,726,016		30-Oct-07
0	0	16,494,232	8,713,823			16,494,232	8,713,823		30-Oct-07
0	0	15,769,607	7,784,200			15,769,607	7,784,200		30-Oct-07
0	0	1,385,318	0			1,385,318	0		30-Oct-07
0	0	11,768,240	10,773,055			11,768,240	10,773,055		30-Oct-07
0	0	14,769,349	11,759,713			14,769,349	11,759,713		30-Oct-07
0	0	43,090,291	43,090,291			43,090,291	43,090,291		30-Oct-07
0	0	10,530,971	10,530,971			10,530,971	10,530,971		30-Oct-07
0	0	7,049,661	0			7,049,661	0		30-Oct-07
0	0	54,149,571	0			54,149,571	0		30-Oct-07
0	0	497,750	497,751	0	0	497,750	497,751	0	30-Oct-07
0	0	14,938,836	0			14,938,836	0		30-Oct-07
0	0	290,430	290,430	0	0	290,430	290,430	0	30-Oct-07
0	0	9,427,313	8,758,920	0	0	9,427,313	8,758,920	0	30-Oct-07
0	0	34,572,997	34,572,997	0	0	34,572,997	34,572,997	0	30-Oct-07
0	0	0	0	10,225,000,000	10,000,000,000	-10,225,000,000	-10,000,000,000	0	30-Oct-07
0	0	974,587	974,587			974,587	974,587		30-Oct-07
0	0	2,974,012	2,974,012			2,974,012	2,974,012		30-Oct-07
0	0	961,626	961,626	0	0	961,626	961,626	0	30-Oct-07
0	0	165,834,563	165,834,563	0	0	165,834,563	165,834,563	0	30-Oct-07
0	0	-2,587,388	-2,587,388	0	0	-2,587,388	-2,587,388	0	30-Oct-07
0	0	15,000	15,000			15,000	15,000		30-Oct-07
0	0	3,030,262	3,030,262			3,030,262	3,030,262		30-Oct-07
0	0	1,869,182	0			1,869,182	0		30-Oct-07
0	0	8,123,849	3,976,107			8,123,849	3,976,107		30-Oct-07
0	0	28,164,225	28,164,225			28,164,225	28,164,225		30-Oct-07
0	0	10,679,119	1,769,737			10,679,119	1,769,737		30-Oct-07
0	0	12,306,101	12,306,101			12,306,101	12,306,101		30-Oct-07
0	0	325,595	325,595			325,595	325,595		30-Oct-07
0	0	7,141,917	3,741,125			7,141,917	3,741,125		30-Oct-07
0	0	24,997,927	23,047,219			24,997,927	23,047,219		30-Oct-07
0	0	16	0			16	0		30-Oct-07
0	0	7,700,000	7,700,000			7,700,000	7,700,000		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	16,332,142	12,375,837			16,332,142	12,375,837		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,064,399	1,064,399			1,064,399	1,064,399		30-Oct-07
0	0	8,379,118	8,379,118			8,379,118	8,379,118		30-Oct-07
0	0	4,923,177	0			4,923,177	0		30-Oct-07
0	0	9,959,224	0			9,959,224	0		30-Oct-07
0	0	82,398,145	82,398,145			82,398,145	82,398,145		30-Oct-07
0	0	4,836,056	4,836,056			4,836,056	4,836,056		30-Oct-07
0	0	16,362	16,362			16,362	16,362		30-Oct-07
0	0	63	63			63	63		30-Oct-07
0	0	8,175	8,175			8,175	8,175		30-Oct-07
0	0	1,552,275	1,552,275			1,552,275	1,552,275		30-Oct-07
0	0	4,866,277	4,866,277			4,866,277	4,866,277		30-Oct-07
0	0	52,033,290	36,901,900	0	0	52,033,290	36,901,900	0	30-Oct-07
0	0	-4,959,311	-4,987,513	0	0	-4,959,311	-4,987,513	0	30-Oct-07
0	0	1,985,144	1,347,327			1,985,144	1,347,327		30-Oct-07
0	0	9,410,854	9,410,854			9,410,854	9,410,854		30-Oct-07
0	0	1,642	0			1,642	0		30-Oct-07
0	0	14,178,783	14,178,783			14,178,783	14,178,783		30-Oct-07
0	0	65,534,551	35,477,747			65,534,551	35,477,747		30-Oct-07
0	0	3,802,495	3,802,495			3,802,495	3,802,495		30-Oct-07
0	0	95,018,274	53,525,945			95,018,274	53,525,945		30-Oct-07
0	0	1,181	1,181			1,181	1,181		30-Oct-07
0	0	1,698	1,698	0	0	1,698	1,698	0	30-Oct-07
0	0	2,501,660	1,605,207			2,501,660	1,605,207		30-Oct-07
0	0	31,801	31,801			31,801	31,801		30-Oct-07
0	0	95,523,526	46,726,649	0	0	95,523,526	46,726,649	0	30-Oct-07
0	0	3,874,170	52,800			3,874,170	52,800		30-Oct-07
0	0	53,598,495	25,205,947			53,598,495	25,205,947		30-Oct-07
0	0	491,232	491,232			491,232	491,232		30-Oct-07
0	0	44,746,796	25,185,250	0	0	44,746,796	25,185,250	0	30-Oct-07
0	0	30,892,801	30,892,801			30,892,801	30,892,801		30-Oct-07
0	0	3,795,913	3,795,913			3,795,913	3,795,913		30-Oct-07
0	0	155,000	155,000			155,000	155,000		30-Oct-07
0	0	16,758,890	12,401,711			16,758,890	12,401,711		30-Oct-07
0	0	34,369,307	24,257,807			34,369,307	24,257,807		30-Oct-07
0	0	151,889,866	79,114,879			151,889,866	79,114,879		30-Oct-07
0	0	315,900	315,900			315,900	315,900		30-Oct-07
0	0	7,171,040	1,636,160			7,171,040	1,636,160		30-Oct-07
0	0	9,984,601	0			9,984,601	0		30-Oct-07
0	0	8,321,992	6,490,728			8,321,992	6,490,728		30-Oct-07
0	0	25,220,916	17,700,113			25,220,916	17,700,113		30-Oct-07
0	0	85,840	85,840			85,840	85,840		30-Oct-07
0	0	207,828	207,690			207,828	207,690		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	19,588,318	14,695,934			19,588,318	14,695,934		30-Oct-07
0	0	1,589,633	675,500			1,589,633	675,500		30-Oct-07
0	0	16,543,976	16,543,976			16,543,976	16,543,976		30-Oct-07
0	0	104,777	104,777			104,777	104,777		30-Oct-07
0	0	23,888,224	16,918,330			23,888,224	16,918,330		30-Oct-07
0	0	14,745,444	14,745,444			14,745,444	14,745,444		30-Oct-07
0	0	6,218,628	6,218,628			6,218,628	6,218,628		30-Oct-07
0	0	298,045	298,045			298,045	298,045		30-Oct-07
0	0	1,689,976	469,599			1,689,976	469,599		30-Oct-07
0	0	6,075,786	6,075,786			6,075,786	6,075,786		30-Oct-07
0	0	82,248,123	82,248,112			82,248,123	82,248,112		30-Oct-07
0	0	59,179,611	59,179,267			59,179,611	59,179,267		30-Oct-07
0	0	17,329,357	17,329,357			17,329,357	17,329,357		30-Oct-07
0	0	75,000	75,000			75,000	75,000		30-Oct-07
0	0	674,953	674,953			674,953	674,953		30-Oct-07
0	0	674,953	674,953			674,953	674,953		30-Oct-07
0	0	980,000	980,000			980,000	980,000		30-Oct-07
0	0	21,325	21,325			21,325	21,325		30-Oct-07
0	0	325,000	325,000			325,000	325,000		30-Oct-07
0	0	5,121,170	4,904,133			5,121,170	4,904,133		30-Oct-07
0	0	78,685,528	78,685,528			78,685,528	78,685,528		30-Oct-07
0	0	4,210,281	4,210,281			4,210,281	4,210,281		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	3,876,166	3,876,166			3,876,166	3,876,166		30-Oct-07
0	0	17,430,959	17,430,959			17,430,959	17,430,959		30-Oct-07
0	0	33,455,905	33,455,905			33,455,905	33,455,905		30-Oct-07
0	0	9,509,019	9,509,019			9,509,019	9,509,019		30-Oct-07
0	0	5,746,860	5,746,860			5,746,860	5,746,860		30-Oct-07
0	0	264,143	264,143			264,143	264,143		30-Oct-07
0	0	816,102	816,102			816,102	816,102		30-Oct-07
0	0	15,869,481	15,869,481			15,869,481	15,869,481		30-Oct-07
0	0	65,000	65,000			65,000	65,000		30-Oct-07
0	0	4,678,604	0			4,678,604	0		30-Oct-07
0	0	2,350	2,350			2,350	2,350		30-Oct-07
0	0	18,346,844	18,346,844			18,346,844	18,346,844		30-Oct-07
0	0	615,000	615,000			615,000	615,000		30-Oct-07
0	0	1,383,750	1,383,750			1,383,750	1,383,750		30-Oct-07
0	0	788,750	788,750			788,750	788,750		30-Oct-07
0	0	76,712	76,712			76,712	76,712		30-Oct-07
0	0	34,388,513	34,388,513			34,388,513	34,388,513		30-Oct-07
0	0	22,665,750	22,665,750			22,665,750	22,665,750		30-Oct-07
0	0	123,770,868	123,770,868	0	0	123,770,868	123,770,868	0	30-Oct-07
0	0	39,075,636	39,075,636	0	0	39,075,636	39,075,636	0	30-Oct-07
0	0	610,471,569	610,471,569	0	0	610,471,569	610,471,569	0	30-Oct-07
0	0	236	236			236	236		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	168,715	168,715			168,715	168,715		30-Oct-07
0	0	2,942,916,409	2,942,916,409	0	0	2,942,916,409	2,942,916,409	0	30-Oct-07
0	0	14,481,633	14,481,633			14,481,633	14,481,633		30-Oct-07
0	0	1,980,000	0			1,980,000	0		30-Oct-07
0	0	67,163,258	67,163,258			67,163,258	67,163,258		30-Oct-07
0	0	63,330,773	63,330,773			63,330,773	63,330,773		30-Oct-07
0	0	100	100			100	100		30-Oct-07
0	0	52,258,231	52,258,231			52,258,231	52,258,231		30-Oct-07
0	0	75,222,586	75,216,949			75,222,586	75,216,949		30-Oct-07
0	0	632	632			632	632		30-Oct-07
0	0	56,126,612	56,126,612			56,126,612	56,126,612		30-Oct-07
0	0	56,140,487	56,139,735			56,140,487	56,139,735		30-Oct-07
0	0	20,779,981	20,779,981			20,779,981	20,779,981		30-Oct-07
0	0	15,494,083	15,494,083			15,494,083	15,494,083		30-Oct-07
0	0	73,704,655	73,704,655			73,704,655	73,704,655		30-Oct-07
0	0	35,843,455	35,841,963			35,843,455	35,841,963		30-Oct-07
0	0	4,885,498	4,885,498			4,885,498	4,885,498		30-Oct-07
0	0	33	33			33	33		30-Oct-07
0	0	64,189,986	57,210,514			64,189,986	57,210,514		30-Oct-07
0	0	23,277,052	23,277,052			23,277,052	23,277,052		30-Oct-07
0	0	97,139,943	85,532,713			97,139,943	85,532,713		30-Oct-07
0	0	61,213,962	38,684,616			61,213,962	38,684,616		30-Oct-07
0	0	32,704,191	32,704,191			32,704,191	32,704,191		30-Oct-07
0	0	28,616,320	28,616,320			28,616,320	28,616,320		30-Oct-07
0	0	16,558,068	16,558,068			16,558,068	16,558,068		30-Oct-07
0	0	89,030,933	89,030,933			89,030,933	89,030,933		30-Oct-07
0	0	819,041	819,041			819,041	819,041		30-Oct-07
0	0	14,150,568	14,150,568			14,150,568	14,150,568		30-Oct-07
0	0	48,568,870	48,568,870			48,568,870	48,568,870		30-Oct-07
0	0	29,043,154	29,043,154			29,043,154	29,043,154		30-Oct-07
0	0	238,475,569	231,108,810			238,475,569	231,108,810		30-Oct-07
0	0	23,197	23,197			23,197	23,197		30-Oct-07
0	0	49,243	49,243	0	0	49,243	49,243	0	30-Oct-07
0	0	3,366,174	0			3,366,174	0		30-Oct-07
0	0	28,049,108	28,049,108			28,049,108	28,049,108		30-Oct-07
0	0	862,405	862,405			862,405	862,405		30-Oct-07
0	0	15,303,886	15,303,886			15,303,886	15,303,886		30-Oct-07
0	0	117,164,627	117,164,627			117,164,627	117,164,627		30-Oct-07
0	0	81,250	81,250			81,250	81,250		30-Oct-07
0	0	434,412,643	434,412,643			434,412,643	434,412,643		30-Oct-07
0	0	1,542,941,070	1,542,941,070	0	0	1,542,941,070	1,542,941,070	0	30-Oct-07
0	0	16,583,458	16,583,458			16,583,458	16,583,458		30-Oct-07
0	0	246,772	246,772			246,772	246,772		30-Oct-07
0	0	27,680,000	27,680,000	0	0	27,680,000	27,680,000	0	30-Oct-07
0	0	197,302,999	0			197,302,999	0		30-Oct-07
0	0	395	395			395	395		30-Oct-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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	15,412,173	15,412,173			15,412,173	15,412,173		30-Oct-07
0	0	16,955,586	16,955,586			16,955,586	16,955,586		30-Oct-07
0	0	136,116,499	136,116,499			136,116,499	136,116,499		30-Oct-07
0	0	9,059,355	9,059,355			9,059,355	9,059,355		30-Oct-07
0	0	15,420,279	690,920			15,420,279	690,920		30-Oct-07
0	0	24,051	24,051			24,051	24,051		30-Oct-07
0	0	1,182,878	1,182,878			1,182,878	1,182,878		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	135,795,723	70,828,862			135,795,723	70,828,862		30-Oct-07
0	0	37,610,733	37,602,647			37,610,733	37,602,647		30-Oct-07
0	0	6,039,613	0			6,039,613	0		30-Oct-07
0	0	333,740,395	333,740,395			333,740,395	333,740,395		30-Oct-07
0	0	385,466,768	385,466,768			385,466,768	385,466,768		30-Oct-07
0	0	5,550,727	5,550,727			5,550,727	5,550,727		30-Oct-07
0	0	-7,171,216	-7,171,216	0	0	-7,171,216	-7,171,216	0	30-Oct-07
0	0	16,844,574	16,844,574			16,844,574	16,844,574		30-Oct-07
0	0	1,160,000,000	1,160,000,000	0	0	1,160,000,000	1,160,000,000	0	30-Oct-07
0	0	13,163,060	5,574,367			13,163,060	5,574,367		30-Oct-07
0	0	57,108,089	55,636,028			57,108,089	55,636,028		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,462,789	17,382,151			17,462,789	17,382,151		30-Oct-07
0	0	7,092,290	7,092,290			7,092,290	7,092,290		30-Oct-07
0	0	1,016,352	0			1,016,352	0		30-Oct-07
0	0	223,767	223,767			223,767	223,767		30-Oct-07
0	0	67,420,438	67,420,438	0	0	67,420,438	67,420,438	0	30-Oct-07
0	0	97,379,931	97,379,931			97,379,931	97,379,931		30-Oct-07
0	0	124,284,593	124,284,593			124,284,593	124,284,593		30-Oct-07
0	0	100,546,498	100,546,498	0	0	100,546,498	100,546,498	0	30-Oct-07
0	0	1,401,322	686,072			1,401,322	686,072		30-Oct-07
0	0	21,377,684	21,377,684			21,377,684	21,377,684		30-Oct-07
0	0	10,696,622	10,696,622			10,696,622	10,696,622		30-Oct-07
0	0	18,475	0			18,475	0		30-Oct-07
0	0	13,874,866	13,791,569			13,874,866	13,791,569		30-Oct-07
0	0	54,751,429	54,751,429			54,751,429	54,751,429		30-Oct-07
0	0	78,437	78,437			78,437	78,437		30-Oct-07
0	0	8,513,757	8,193,568			8,513,757	8,193,568		30-Oct-07
0	0	718,624	718,624			718,624	718,624		30-Oct-07
0	0	817,098	135,177			817,098	135,177		30-Oct-07
0	0	1,126,373	76,725			1,126,373	76,725		30-Oct-07
0	0	39,821	39,821			39,821	39,821		30-Oct-07
0	0	57,379,373	57,379,373			57,379,373	57,379,373		30-Oct-07
0	0	15,456,086	15,456,086			15,456,086	15,456,086		30-Oct-07
0	0	269,109,778	269,109,778	0	0	269,109,778	269,109,778	0	30-Oct-07
0	0	76,598,985	76,598,985			76,598,985	76,598,985		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	18,289,257	18,289,257			18,289,257	18,289,257		30-Oct-07
0	0	218,775,114	218,775,114			218,775,114	218,775,114		30-Oct-07
0	0	355,995,841	309,926,847	0	0	355,995,841	309,926,847	0	30-Oct-07
0	0	79,630,630	79,630,630			79,630,630	79,630,630		30-Oct-07
0	0	500,873	500,873			500,873	500,873		30-Oct-07
0	0	236,214,824	0			236,214,824	0		30-Oct-07
0	0	107,650,107	107,650,107			107,650,107	107,650,107		30-Oct-07
0	0	5,627,712	5,627,712			5,627,712	5,627,712		30-Oct-07
0	0	383,490,013	383,490,013			383,490,013	383,490,013		30-Oct-07
0	0	31,744,003	31,744,003			31,744,003	31,744,003		30-Oct-07
0	0	930,001	930,001			930,001	930,001		30-Oct-07
0	0	7,700,129	7,700,129			7,700,129	7,700,129		30-Oct-07
0	0	88,418,842	88,418,842			88,418,842	88,418,842		30-Oct-07
0	0	5,710,157	5,710,157			5,710,157	5,710,157		30-Oct-07
0	0	214,405,740	214,405,740			214,405,740	214,405,740		30-Oct-07
0	0	51,376,534	51,376,534			51,376,534	51,376,534		30-Oct-07
0	0	51,114,784	51,114,784			51,114,784	51,114,784		30-Oct-07
0	0	0	0	7,500,000,000	6,500,000,000	-7,500,000,000	-6,500,000,000	0	30-Oct-07
0	0	17,523,730	17,523,730			17,523,730	17,523,730		30-Oct-07
0	0	907,221	907,221			907,221	907,221		30-Oct-07
0	0	51,134	51,134			51,134	51,134		30-Oct-07
0	0	580,203	405,163			580,203	405,163		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	21	21			21	21		30-Oct-07
0	0	439,117	439,117			439,117	439,117		30-Oct-07
0	0	26,958	26,958			26,958	26,958		30-Oct-07
0	0	17,307	17,307			17,307	17,307		30-Oct-07
0	0	21,133,143	21,133,143			21,133,143	21,133,143		30-Oct-07
0	0	420,000	420,000			420,000	420,000		30-Oct-07
0	0	20	20			20	20		30-Oct-07
0	0	95,396,292	83,556,215			95,396,292	83,556,215		30-Oct-07
0	0	25,420,854	25,420,854			25,420,854	25,420,854		30-Oct-07
0	0	4,597,727	0			4,597,727	0		30-Oct-07
0	0	4,655,492	4,655,492			4,655,492	4,655,492		30-Oct-07
0	0	5,982,812	5,982,812			5,982,812	5,982,812		30-Oct-07
0	0	25,550	25,550			25,550	25,550		30-Oct-07
0	0	28,174	28,174			28,174	28,174		30-Oct-07
0	0	40,743	40,743			40,743	40,743		30-Oct-07
0	0	261,983	261,983			261,983	261,983		30-Oct-07
0	0	5,690,328	1,474,622			5,690,328	1,474,622		30-Oct-07
0	0	25,289	25,289			25,289	25,289		30-Oct-07
0	0	3,007,265	1,953,222			3,007,265	1,953,222		30-Oct-07
0	0	110,022	110,022			110,022	110,022		30-Oct-07
0	0	51,520	51,520			51,520	51,520		30-Oct-07
0	0	25,121	25,121			25,121	25,121		30-Oct-07
0	0	4,799,688	4,799,688			4,799,688	4,799,688		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	119,921,012	119,921,012	0	0	119,921,012	119,921,012	0	30-Oct-07
0	0	3,926,872	3,926,872			3,926,872	3,926,872		30-Oct-07
0	0	1,483,230	1,483,230			1,483,230	1,483,230		30-Oct-07
0	0	2,063,579	2,063,579			2,063,579	2,063,579		30-Oct-07
0	0	1,775,743	1,775,743			1,775,743	1,775,743		30-Oct-07
0	0	1,812,942	1,812,942			1,812,942	1,812,942		30-Oct-07
0	0	3,177,846	3,177,846			3,177,846	3,177,846		30-Oct-07
0	0	27,264,227	10,101,227			27,264,227	10,101,227		30-Oct-07
0	0	186,144,579	157,851,387			186,144,579	157,851,387		30-Oct-07
0	0	857,998,572	828,156,950	0	0	857,998,572	828,156,950	0	30-Oct-07
0	0	414,598,778	414,590,419			414,598,778	414,590,419		30-Oct-07
0	0	42,500,576	16,339,455			42,500,576	16,339,455		30-Oct-07
0	0	204,673,719	6,665,199			204,673,719	6,665,199		30-Oct-07
0	0	1,086,929	0			1,086,929	0		30-Oct-07
0	0	114,400,465	114,400,333			114,400,465	114,400,333		30-Oct-07
0	0	108,110,830	108,110,830	0	0	108,110,830	108,110,830	0	30-Oct-07
0	0	2,153,260,000	2,153,260,000	0	0	2,153,260,000	2,153,260,000	0	30-Oct-07
0	0	1,470,948,564	1,470,948,564			1,470,948,564	1,470,948,564		30-Oct-07
0	0	69,290,252	69,290,252	0	0	69,290,252	69,290,252	0	30-Oct-07
0	0	2,818,813,696	2,818,813,696			2,818,813,696	2,818,813,696		30-Oct-07
0	0	1,335,102,209	1,335,102,209			1,335,102,209	1,335,102,209		30-Oct-07
0	0	146,973,126	146,973,126			146,973,126	146,973,126		30-Oct-07
0	0	2,082,064,964	2,082,064,964	0	0	2,082,064,964	2,082,064,964	0	30-Oct-07
0	0	20,196,286	20,196,286			20,196,286	20,196,286		30-Oct-07
0	0	101,958,639	101,958,639			101,958,639	101,958,639		30-Oct-07
0	0	33,534,548	33,534,548			33,534,548	33,534,548		30-Oct-07
0	0	241,543,447	241,543,447			241,543,447	241,543,447		30-Oct-07
0	0	17,441,454	17,441,454			17,441,454	17,441,454		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	83,122,242	83,122,242			83,122,242	83,122,242		30-Oct-07
0	0	120,964	120,964			120,964	120,964		30-Oct-07
0	0	26,819,119	26,819,119			26,819,119	26,819,119		30-Oct-07
0	0	1,155,139,954	1,155,139,954			1,155,139,954	1,155,139,954		30-Oct-07
0	0	6,038,855	0			6,038,855	0		30-Oct-07
0	0	235,108,897	235,108,897			235,108,897	235,108,897		30-Oct-07
0	0	915,279	915,279			915,279	915,279		30-Oct-07
0	0	1,622,711,065	1,622,711,065			1,622,711,065	1,622,711,065		30-Oct-07
0	0	255,260,509	236,572,560			255,260,509	236,572,560		30-Oct-07
0	0	1,054,854,571	1,054,854,571			1,054,854,571	1,054,854,571		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,996,731	0			2,996,731	0		30-Oct-07
0	0	5,759,008	0			5,759,008	0		30-Oct-07
0	0	309,879,652	0			309,879,652	0		30-Oct-07
0	0	104,648,855	104,648,855			104,648,855	104,648,855		30-Oct-07
0	0	11,202,508	7,635,565			11,202,508	7,635,565		30-Oct-07
0	0	1	1			1	1		30-Oct-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	4,470,661	4,470,661			4,470,661	4,470,661		30-Oct-07
0	0	871,000,000	871,000,000	0	0	871,000,000	871,000,000	0	30-Oct-07
0	0	3,623,925,101	3,623,925,101			3,623,925,101	3,623,925,101		30-Oct-07
0	0	625,597	625,597			625,597	625,597		30-Oct-07
0	0	481,543,050	481,543,050			481,543,050	481,543,050		30-Oct-07
0	0	5,522,528	5,522,528			5,522,528	5,522,528		30-Oct-07
0	0	110,667,855	110,667,855			110,667,855	110,667,855		30-Oct-07
0	0	172,420,290	172,420,290			172,420,290	172,420,290		30-Oct-07
0	0	96,201,152	96,201,152			96,201,152	96,201,152		30-Oct-07
0	0	116,903,986	116,903,986			116,903,986	116,903,986		30-Oct-07
0	0	100,995,444	100,995,444			100,995,444	100,995,444		30-Oct-07
0	0	149,134,075	149,134,075			149,134,075	149,134,075		30-Oct-07
0	0	31,853,753	31,853,753			31,853,753	31,853,753		30-Oct-07
0	0	3,663,120,504	3,663,120,504			3,663,120,504	3,663,120,504		30-Oct-07
0	0	64,065,742	64,065,742			64,065,742	64,065,742		30-Oct-07
0	0	12,167,508	12,167,508			12,167,508	12,167,508		30-Oct-07
0	0	4,835,008	4,835,008			4,835,008	4,835,008		30-Oct-07
0	0	1,595,356	1,595,356			1,595,356	1,595,356		30-Oct-07
0	0	5,422,006	5,422,006			5,422,006	5,422,006		30-Oct-07
0	0	409,511,931	409,511,931			409,511,931	409,511,931		30-Oct-07
0	0	192,482,617	192,482,617			192,482,617	192,482,617		30-Oct-07
0	0	106,336,866	106,336,866			106,336,866	106,336,866		30-Oct-07
0	0	218,440,153	218,440,153			218,440,153	218,440,153		30-Oct-07
0	0	7,833,939	7,833,939			7,833,939	7,833,939		30-Oct-07
0	0	14,381,770	14,381,770	0	0	14,381,770	14,381,770	0	30-Oct-07
0	0	73,513,892	73,513,892	0	0	73,513,892	73,513,892	0	30-Oct-07
0	0	407,127,362	407,127,362			407,127,362	407,127,362		30-Oct-07
0	0	42,963,461	42,963,461	0	0	42,963,461	42,963,461	0	30-Oct-07
0	0	-11,340,819	-11,340,819	0	0	-11,340,819	-11,340,819	0	30-Oct-07
0	0	58,167,856	58,167,856			58,167,856	58,167,856		30-Oct-07
0	0	6,165,696	6,165,696			6,165,696	6,165,696		30-Oct-07
0	0	358,935,685	358,935,685			358,935,685	358,935,685		30-Oct-07
0	0	155,662,144	155,662,144			155,662,144	155,662,144		30-Oct-07
0	0	352,514,089	352,514,089			352,514,089	352,514,089		30-Oct-07
0	0	29,145,348	29,145,348			29,145,348	29,145,348		30-Oct-07
0	0	25,192,676	25,192,676			25,192,676	25,192,676		30-Oct-07
0	0	26,164,460	26,164,460			26,164,460	26,164,460		30-Oct-07
0	0	658,608,900	658,608,900			658,608,900	658,608,900		30-Oct-07
0	0	187,600,000	187,600,000	0	0	187,600,000	187,600,000	0	30-Oct-07
0	0	0	0	39,575,000,000	39,000,000,000	-39,575,000,000	-39,000,000,000	0	30-Oct-07
0	0	2,167,370,000	2,167,370,000	0	0	2,167,370,000	2,167,370,000	0	30-Oct-07
0	0	50,354,052	50,354,052			50,354,052	50,354,052		30-Oct-07
0	0	228,344,327	228,344,327			228,344,327	228,344,327		30-Oct-07
0	0	19,616,123	19,616,123			19,616,123	19,616,123		30-Oct-07
0	0	10,365,179	10,365,179			10,365,179	10,365,179		30-Oct-07
0	0	182,063,175	182,063,175			182,063,175	182,063,175		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	76,274,781	76,274,781			76,274,781	76,274,781		30-Oct-07
0	0	7,920,000	7,920,000			7,920,000	7,920,000		30-Oct-07
0	0	414,081,188	414,081,188			414,081,188	414,081,188		30-Oct-07
0	0	149,969,451	149,969,451			149,969,451	149,969,451		30-Oct-07
0	0	315,432,557	315,432,557			315,432,557	315,432,557		30-Oct-07
0	0	8,589,241	8,589,241			8,589,241	8,589,241		30-Oct-07
0	0	176,285,308	176,285,308			176,285,308	176,285,308		30-Oct-07
0	0	1,207,343,145	1,207,343,145			1,207,343,145	1,207,343,145		30-Oct-07
0	0	5,724,515	5,724,515			5,724,515	5,724,515		30-Oct-07
0	0	1,028,981,440	1,028,981,440			1,028,981,440	1,028,981,440		30-Oct-07
0	0	242,969,815	242,969,815			242,969,815	242,969,815		30-Oct-07
0	0	39,902,652	39,902,652			39,902,652	39,902,652		30-Oct-07
0	0	37,164,198	37,164,198			37,164,198	37,164,198		30-Oct-07
0	0	418,343,141	418,343,141			418,343,141	418,343,141		30-Oct-07
0	0	234,030,959	234,030,959			234,030,959	234,030,959		30-Oct-07
0	0	200,005,971	200,005,971			200,005,971	200,005,971		30-Oct-07
0	0	59,605,276	59,605,276			59,605,276	59,605,276		30-Oct-07
0	0	6,082,402	6,082,402			6,082,402	6,082,402		30-Oct-07
0	0	50,800,578	0			50,800,578	0		30-Oct-07
0	0	88,621,021	88,621,021			88,621,021	88,621,021		30-Oct-07
0	0	226,476,800	226,476,800			226,476,800	226,476,800		30-Oct-07
0	0	4,406,750	4,406,750			4,406,750	4,406,750		30-Oct-07
0	0	6,720,797	6,720,797			6,720,797	6,720,797		30-Oct-07
0	0	11,675,923	11,675,923			11,675,923	11,675,923		30-Oct-07
0	0	91,034,081	91,034,081			91,034,081	91,034,081		30-Oct-07
0	0	116,317,700	116,317,700			116,317,700	116,317,700		30-Oct-07
0	0	274,175,416	274,175,416			274,175,416	274,175,416		30-Oct-07
0	0	439,047,028	439,047,028			439,047,028	439,047,028		30-Oct-07
0	0	153,995,040	153,995,040			153,995,040	153,995,040		30-Oct-07
0	0	16,884,504	16,884,504			16,884,504	16,884,504		30-Oct-07
0	0	22,633,621	22,633,621			22,633,621	22,633,621		30-Oct-07
0	0	341,907,815	341,907,815	0	0	341,907,815	341,907,815	0	30-Oct-07
0	0	166,864,308	166,864,308			166,864,308	166,864,308		30-Oct-07
0	0	2,000,000	2,000,000			2,000,000	2,000,000		30-Oct-07
0	0	53,013,510	53,013,510			53,013,510	53,013,510		30-Oct-07
0	0	84,979,673	84,979,673			84,979,673	84,979,673		30-Oct-07
0	0	39,727,970	39,727,970			39,727,970	39,727,970		30-Oct-07
0	0	118,476,653	118,476,653			118,476,653	118,476,653		30-Oct-07
0	0	14,397,058	14,397,058			14,397,058	14,397,058		30-Oct-07
0	0	304,314,991	304,314,991			304,314,991	304,314,991		30-Oct-07
0	0	53,190,030	53,190,030			53,190,030	53,190,030		30-Oct-07
0	0	50,958,002	50,958,002			50,958,002	50,958,002		30-Oct-07
0	0	192,235,948	192,235,948			192,235,948	192,235,948		30-Oct-07
0	0	1,392,462	1,392,462			1,392,462	1,392,462		30-Oct-07
0	0	108,681	108,681			108,681	108,681		30-Oct-07
0	0	15,420,000	15,420,000	0	0	15,420,000	15,420,000	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	43,108,055	43,108,055			43,108,055	43,108,055		30-Oct-07
0	0	28,137,282	28,137,282			28,137,282	28,137,282		30-Oct-07
0	0	20,226,534	20,226,534			20,226,534	20,226,534		30-Oct-07
0	0	33,159,640	33,159,640			33,159,640	33,159,640		30-Oct-07
0	0	250,979,986	250,979,986			250,979,986	250,979,986		30-Oct-07
0	0	220,712,481	220,712,481			220,712,481	220,712,481		30-Oct-07
0	0	2,131,104	2,131,104			2,131,104	2,131,104		30-Oct-07
0	0	40,438,601	40,438,601			40,438,601	40,438,601		30-Oct-07
0	0	29,472,969	29,472,969			29,472,969	29,472,969		30-Oct-07
0	0	6,810,036	6,810,036			6,810,036	6,810,036		30-Oct-07
0	0	730,033,714	730,033,714			730,033,714	730,033,714		30-Oct-07
0	0	62,766,702	62,766,702	0	0	62,766,702	62,766,702	0	30-Oct-07
0	89,801,883	89,801,883	0	0	0	89,801,883	0	0	30-Oct-07
0	0	203,213	203,213	0	0	203,213	203,213	0	30-Oct-07
0	0	2,917,284,491	2,917,284,491	0	0	2,917,284,491	2,917,284,491	0	30-Oct-07
0	0	10,583,932	10,583,932			10,583,932	10,583,932		30-Oct-07
0	0	34,305,165	0			34,305,165	0		30-Oct-07
0	0	10,230,986	10,230,986			10,230,986	10,230,986		30-Oct-07
0	0	750,000	750,000			750,000	750,000		30-Oct-07
0	0	9,168,438	9,168,438			9,168,438	9,168,438		30-Oct-07
0	0	52,187,239	52,187,239			52,187,239	52,187,239		30-Oct-07
0	0	441,540	441,540			441,540	441,540		30-Oct-07
0	0	198,895,408	198,895,408			198,895,408	198,895,408		30-Oct-07
0	0	24,692,424	24,692,424			24,692,424	24,692,424		30-Oct-07
0	0	293,933,275	293,933,275			293,933,275	293,933,275		30-Oct-07
0	0	273,853,090	273,853,090	0	0	273,853,090	273,853,090	0	30-Oct-07
0	0	1,117	1,117			1,117	1,117		30-Oct-07
0	0	20,896	20,896			20,896	20,896		30-Oct-07
0	0	201,724,331	137,159,122	0	0	201,724,331	137,159,122	0	30-Oct-07
0	0	40,926,069	40,925,798			40,926,069	40,925,798		30-Oct-07
0	0	179,771,077	179,771,077			179,771,077	179,771,077		30-Oct-07
0	0	20,899,370	20,899,370			20,899,370	20,899,370		30-Oct-07
0	0	11	11			11	11		30-Oct-07
0	0	444,445,376	380,244,736			444,445,376	380,244,736		30-Oct-07
0	0	6,032,874	6,032,874			6,032,874	6,032,874		30-Oct-07
0	0	45,176,644	8,421,043			45,176,644	8,421,043		30-Oct-07
0	0	39,557,885	39,557,885			39,557,885	39,557,885		30-Oct-07
0	0	110,412,774	61,941,256			110,412,774	61,941,256		30-Oct-07
0	0	17,335	17,335			17,335	17,335		30-Oct-07
0	0	32,621	32,621			32,621	32,621		30-Oct-07
0	0	20	20			20	20		30-Oct-07
0	0	3,150,361	3,150,361			3,150,361	3,150,361		30-Oct-07
0	0	328,628,110	318,070,774			328,628,110	318,070,774		30-Oct-07
0	0	94,031,431	94,031,431			94,031,431	94,031,431		30-Oct-07
0	0	417,305,287	417,305,287			417,305,287	417,305,287		30-Oct-07
0	0	195,185,357	195,185,357			195,185,357	195,185,357		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	-3,990,126	-3,990,126	0	0	-3,990,126	-3,990,126	0	30-Oct-07
0	0	25,613,420	19,118,735			25,613,420	19,118,735		30-Oct-07
0	0	464,250,493	464,250,493			464,250,493	464,250,493		30-Oct-07
0	0	26,188	26,188			26,188	26,188		30-Oct-07
0	0	27,600	27,600			27,600	27,600		30-Oct-07
0	0	297,240	297,240			297,240	297,240		30-Oct-07
0	0	334,776	334,776			334,776	334,776		30-Oct-07
0	0	718,228,810	718,228,810			718,228,810	718,228,810		30-Oct-07
0	0	46	46			46	46		30-Oct-07
0	0	733,350,935	705,177,054			733,350,935	705,177,054		30-Oct-07
0	0	3,257,610	3,257,610			3,257,610	3,257,610		30-Oct-07
0	0	34,843,336	34,843,336			34,843,336	34,843,336		30-Oct-07
0	0	128,017,913	78,031,996			128,017,913	78,031,996		30-Oct-07
0	0	193,683,568	193,683,568			193,683,568	193,683,568		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	129,660,440	0			129,660,440	0		30-Oct-07
0	0	50,328,562	45,481,443			50,328,562	45,481,443		30-Oct-07
0	0	5,478	0			5,478	0		30-Oct-07
0	0	27,286,130	27,286,130			27,286,130	27,286,130		30-Oct-07
0	0	349,321	349,321			349,321	349,321		30-Oct-07
0	0	1,178,318,627	1,178,318,627			1,178,318,627	1,178,318,627		30-Oct-07
0	0	464,384,065	464,384,065	0	0	464,384,065	464,384,065	0	30-Oct-07
0	0	61,151,731	61,151,731			61,151,731	61,151,731		30-Oct-07
0	0	293,605,809	293,605,809			293,605,809	293,605,809		30-Oct-07
0	0	13,329,578	0			13,329,578	0		30-Oct-07
0	0	49,685	49,685			49,685	49,685		30-Oct-07
0	0	11,409,236	11,409,236			11,409,236	11,409,236		30-Oct-07
0	0	494,966,749	494,966,749	0	0	494,966,749	494,966,749	0	30-Oct-07
0	0	178,099,162	178,099,162			178,099,162	178,099,162		30-Oct-07
0	0	32,601,420	32,601,420			32,601,420	32,601,420		30-Oct-07
0	0	296,350,446	296,350,446			296,350,446	296,350,446		30-Oct-07
0	0	880,170,423	819,581,433			880,170,423	819,581,433		30-Oct-07
0	0	705,778,312	705,778,312	0	0	705,778,312	705,778,312	0	30-Oct-07
0	8,861,055	10,559,536	1,698,481	0	0	10,559,536	1,698,481	0	30-Oct-07
0	0	3,371,584	3,371,584			3,371,584	3,371,584		30-Oct-07
0	0	139,111,970	139,111,970	0	0	139,111,970	139,111,970	0	30-Oct-07
0	0	12,500,000	12,500,000			12,500,000	12,500,000		30-Oct-07
0	0	8	0			8	0		30-Oct-07
0	0	91,011	91,011			91,011	91,011		30-Oct-07
0	0	3,194,580	3,194,580			3,194,580	3,194,580		30-Oct-07
0	0	173,287,942	0			173,287,942	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	74,062,795	73,649,276			74,062,795	73,649,276		30-Oct-07
0	0	892,380	892,380			892,380	892,380		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	30-Oct-07
0	0	42,975	42,975			42,975	42,975		30-Oct-07
0	0	15,409,003	0			15,409,003	0		30-Oct-07
0	0	37,535,210	0			37,535,210	0		30-Oct-07
0	0	3,950	3,950			3,950	3,950		30-Oct-07
0	0	328,556,286	328,556,286	0	0	328,556,286	328,556,286	0	30-Oct-07
0	0	3,039,050	3,039,050			3,039,050	3,039,050		30-Oct-07
0	0	1,278,328	1,278,328			1,278,328	1,278,328		30-Oct-07
0	0	29,422,956	29,422,956			29,422,956	29,422,956		30-Oct-07
0	0	251,063,333	251,063,333			251,063,333	251,063,333		30-Oct-07
0	0	5,741,632	5,741,632			5,741,632	5,741,632		30-Oct-07
0	0	1,557,616	1,557,616			1,557,616	1,557,616		30-Oct-07
0	0	12	12			12	12		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	67,636,023	67,636,023			67,636,023	67,636,023		30-Oct-07
0	0	3	3			3	3		30-Oct-07
0	0	17	17			17	17		30-Oct-07
0	0	212,597,755	212,597,755			212,597,755	212,597,755		30-Oct-07
0	0	685,088	685,088			685,088	685,088		30-Oct-07
0	0	30,576,147	15,927,751			30,576,147	15,927,751		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,555,982	1,555,982			1,555,982	1,555,982		30-Oct-07
0	0	319,403,376	319,403,376	0	0	319,403,376	319,403,376	0	30-Oct-07
0	0	647,627,523	647,627,523			647,627,523	647,627,523		30-Oct-07
0	0	507,580,085	507,580,085			507,580,085	507,580,085		30-Oct-07
0	0	75,468,229	75,468,229			75,468,229	75,468,229		30-Oct-07
0	0	2,231,103	2,231,103			2,231,103	2,231,103		30-Oct-07
0	0	38,130	38,130			38,130	38,130		30-Oct-07
0	100,079,243	1,088,977,124	988,897,881	0	0	1,088,977,124	988,897,881	0	30-Oct-07
0	0	393,160,075	393,160,075	0	0	393,160,075	393,160,075	0	30-Oct-07
0	0	1,103,313,374	1,103,313,374	0	0	1,103,313,374	1,103,313,374	0	30-Oct-07
0	0	668,658,305	668,658,305	0	0	668,658,305	668,658,305	0	30-Oct-07
0	0	1,867,855,324	1,867,855,324	0	0	1,867,855,324	1,867,855,324	0	30-Oct-07
0	0	187,827,701	187,827,701	0	0	187,827,701	187,827,701	0	30-Oct-07
0	0	22,513,625	22,513,625			22,513,625	22,513,625		30-Oct-07
0	0	13,509,938	13,509,938			13,509,938	13,509,938		30-Oct-07
0	0	7,245,183	7,245,183			7,245,183	7,245,183		30-Oct-07
0	0	337,115,551	337,115,551			337,115,551	337,115,551		30-Oct-07
0	0	2,899,323	2,899,323			2,899,323	2,899,323		30-Oct-07
0	0	5,015,575	5,015,575			5,015,575	5,015,575		30-Oct-07
0	0	17,033,575	17,033,575			17,033,575	17,033,575		30-Oct-07
0	0	18,470,088	18,470,088			18,470,088	18,470,088		30-Oct-07
0	0	241,256,456	241,256,456			241,256,456	241,256,456		30-Oct-07
0	0	101,455,795	101,455,795			101,455,795	101,455,795		30-Oct-07
0	0	249,386,512	249,386,512			249,386,512	249,386,512		30-Oct-07
0	0	126,591,519	126,591,519			126,591,519	126,591,519		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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	5,802,523	5,802,523			5,802,523	5,802,523		30-Oct-07
0	0	45,148,671	45,148,671			45,148,671	45,148,671		30-Oct-07
0	0	173,539,037	173,539,037			173,539,037	173,539,037		30-Oct-07
0	0	4,422,033	4,422,033			4,422,033	4,422,033		30-Oct-07
0	0	385,822	385,822			385,822	385,822		30-Oct-07
0	0	525,208,804	525,208,804			525,208,804	525,208,804		30-Oct-07
0	0	699	699			699	699		30-Oct-07
0	0	57,653	57,653			57,653	57,653		30-Oct-07
0	0	5,294	5,294			5,294	5,294		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	8,343,989	8,343,989			8,343,989	8,343,989		30-Oct-07
0	0	10,844,673	10,844,673			10,844,673	10,844,673		30-Oct-07
0	0	22,509,747	22,509,747			22,509,747	22,509,747		30-Oct-07
0	0	2,114,711	2,114,711			2,114,711	2,114,711		30-Oct-07
0	0	7,931,009	7,931,009			7,931,009	7,931,009		30-Oct-07
0	0	35,660,068	35,660,068			35,660,068	35,660,068		30-Oct-07
0	0	4,447,878	4,447,878			4,447,878	4,447,878		30-Oct-07
0	0	6,844,171	6,844,171			6,844,171	6,844,171		30-Oct-07
0	0	31	31			31	31		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	4,477	4,477			4,477	4,477		30-Oct-07
0	0	64,328,861	64,328,861			64,328,861	64,328,861		30-Oct-07
0	0	612,000	612,000			612,000	612,000		30-Oct-07
0	0	208,997	208,997			208,997	208,997		30-Oct-07
0	0	42,486,632	42,486,632			42,486,632	42,486,632		30-Oct-07
0	0	13,008,866	13,008,866			13,008,866	13,008,866		30-Oct-07
0	0	2,893	2,893			2,893	2,893		30-Oct-07
0	0	39,558,215	39,558,215			39,558,215	39,558,215		30-Oct-07
0	0	2,141,048	2,141,048			2,141,048	2,141,048		30-Oct-07
0	0	121,469,182	121,469,182			121,469,182	121,469,182		30-Oct-07
0	0	100,194,137	0			100,194,137	0		30-Oct-07
0	0	682,595	682,595			682,595	682,595		30-Oct-07
0	0	81,420,759	81,420,759			81,420,759	81,420,759		30-Oct-07
0	0	907,604	907,604			907,604	907,604		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	267	267			267	267		30-Oct-07
0	0	19,090	19,090			19,090	19,090		30-Oct-07
0	0	125,622	125,622			125,622	125,622		30-Oct-07
0	0	-525,208,804	-525,208,804	0	0	-525,208,804	-525,208,804	0	30-Oct-07
0	0	648,207	648,207			648,207	648,207		30-Oct-07
0	0	34,062,731	34,062,731			34,062,731	34,062,731		30-Oct-07
0	0	266,055	266,055			266,055	266,055		30-Oct-07
0	0	1,207,112	1,207,112			1,207,112	1,207,112		30-Oct-07
0	0	525,586,405	525,586,405			525,586,405	525,586,405		30-Oct-07
0	0	3,880	3,880			3,880	3,880		30-Oct-07
0	0	161,452,226	161,452,226			161,452,226	161,452,226		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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	16,623,107	16,623,097			16,623,107	16,623,097		30-Oct-07
0	0	23,874,436	23,874,436			23,874,436	23,874,436		30-Oct-07
0	0	1,089,713,766	1,089,713,766			1,089,713,766	1,089,713,766		30-Oct-07
0	0	904,616	904,616			904,616	904,616		30-Oct-07
0	0	79,156,981	79,156,981			79,156,981	79,156,981		30-Oct-07
0	0	24,842,323	24,842,323	0	0	24,842,323	24,842,323	0	30-Oct-07
0	0	46,880,891	46,880,891			46,880,891	46,880,891		30-Oct-07
0	0	27,843,010	27,843,010	0	0	27,843,010	27,843,010	0	30-Oct-07
0	0	707,020,385	707,020,385	0	0	707,020,385	707,020,385	0	30-Oct-07
0	0	2,331,958,955	2,331,958,955	0	0	2,331,958,955	2,331,958,955	0	30-Oct-07
0	0	393,433,625	393,433,625	0	0	393,433,625	393,433,625	0	30-Oct-07
0	0	3,382,278	3,382,278			3,382,278	3,382,278		30-Oct-07
0	0	106,631	106,631			106,631	106,631		30-Oct-07
0	0	62,951,552	62,951,552	0	0	62,951,552	62,951,552	0	30-Oct-07
0	0	167,107	167,107			167,107	167,107		30-Oct-07
0	0	484,390	484,390			484,390	484,390		30-Oct-07
0	0	17,428,791	17,428,791			17,428,791	17,428,791		30-Oct-07
0	0	714,143,770	714,143,770			714,143,770	714,143,770		30-Oct-07
0	0	1,629,289,168	0	51,625,000,000	45,000,000,000	-49,995,710,832	-45,000,000,000	0	30-Oct-07
0	0	5,776,233,332	5,776,233,332	0	0	5,776,233,332	5,776,233,332	0	30-Oct-07
0	0	60,856,549	60,856,549	0	0	60,856,549	60,856,549	0	30-Oct-07
0	0	159,622,271	159,622,271			159,622,271	159,622,271		30-Oct-07
0	0	73,937,267	73,937,267			73,937,267	73,937,267		30-Oct-07
0	0	8,351,378	8,351,378			8,351,378	8,351,378		30-Oct-07
0	0	53,121,950	53,121,950			53,121,950	53,121,950		30-Oct-07
0	0	195,880	195,880			195,880	195,880		30-Oct-07
0	0	23,548,801	23,548,801			23,548,801	23,548,801		30-Oct-07
0	0	67,739,403	67,739,403	0	0	67,739,403	67,739,403	0	30-Oct-07
0	0	3,484,576	3,484,576			3,484,576	3,484,576		30-Oct-07
0	0	2,171,788	2,171,788			2,171,788	2,171,788		30-Oct-07
0	0	175,409	175,409			175,409	175,409		30-Oct-07
0	0	466,637,627	466,637,627			466,637,627	466,637,627		30-Oct-07
0	0	3,468,376	3,468,376			3,468,376	3,468,376		30-Oct-07
0	0	31,288	31,288			31,288	31,288		30-Oct-07
0	0	83,920,851	83,920,851			83,920,851	83,920,851		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	487,222,833	487,222,833			487,222,833	487,222,833		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	58,616,170	58,616,170			58,616,170	58,616,170		30-Oct-07
0	0	73,120	73,120			73,120	73,120		30-Oct-07
0	0	42,078,331	42,078,331			42,078,331	42,078,331		30-Oct-07
0	0	1,976,716	1,976,716			1,976,716	1,976,716		30-Oct-07
0	0	209,745	209,745			209,745	209,745		30-Oct-07
0	0	11,146	11,146			11,146	11,146		30-Oct-07
0	0	264,489,776	264,489,776			264,489,776	264,489,776		30-Oct-07
0	0	1	1			1	1		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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	4			4	4		30-Oct-07
0	0	17,459,077	17,459,077			17,459,077	17,459,077		30-Oct-07
0	0	495,890,253	495,890,253			495,890,253	495,890,253		30-Oct-07
0	0	755,555	755,555			755,555	755,555		30-Oct-07
0	0	940,587	940,587			940,587	940,587		30-Oct-07
0	0	14,239,664	14,239,664			14,239,664	14,239,664		30-Oct-07
0	0	3	3			3	3		30-Oct-07
0	0	114,744,607	114,744,607			114,744,607	114,744,607		30-Oct-07
0	0	176,464,683	176,464,683			176,464,683	176,464,683		30-Oct-07
0	0	4,355,362	4,355,362			4,355,362	4,355,362		30-Oct-07
0	0	211,375	211,375			211,375	211,375		30-Oct-07
0	0	15,500,077	15,500,077			15,500,077	15,500,077		30-Oct-07
0	0	73,952,387	73,952,387			73,952,387	73,952,387		30-Oct-07
0	0	366,829,214	366,829,214	0	0	366,829,214	366,829,214	0	30-Oct-07
0	0	3,052	3,052			3,052	3,052		30-Oct-07
0	0	76,505,435	76,505,435			76,505,435	76,505,435		30-Oct-07
0	0	1,818	1,818			1,818	1,818		30-Oct-07
0	0	22,219,626	22,219,626			22,219,626	22,219,626		30-Oct-07
0	0	1,159,344,262	1,159,344,262	0	0	1,159,344,262	1,159,344,262	0	30-Oct-07
0	0	11,452,968	11,452,968	0	0	11,452,968	11,452,968	0	30-Oct-07
0	0	186,722,192	0			186,722,192	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	88,265,685	88,265,685			88,265,685	88,265,685		30-Oct-07
0	0	84,485,260	84,485,260			84,485,260	84,485,260		30-Oct-07
0	0	93,683,256	93,683,256			93,683,256	93,683,256		30-Oct-07
0	0	172,268,903	172,268,903			172,268,903	172,268,903		30-Oct-07
0	0	93,394,439	93,394,439			93,394,439	93,394,439		30-Oct-07
0	0	693,625,676	693,625,676			693,625,676	693,625,676		30-Oct-07
0	0	250,399,528	97,151,716			250,399,528	97,151,716		30-Oct-07
0	0	46,336,570	46,336,570			46,336,570	46,336,570		30-Oct-07
0	0	123,000,484	123,000,484			123,000,484	123,000,484		30-Oct-07
0	0	301,532,971	301,532,971			301,532,971	301,532,971		30-Oct-07
0	0	456,123,187	456,123,187			456,123,187	456,123,187		30-Oct-07
0	0	62,009,824	62,009,824			62,009,824	62,009,824		30-Oct-07
0	0	2,998,579	2,998,579			2,998,579	2,998,579		30-Oct-07
0	0	268,907,680	268,907,680			268,907,680	268,907,680		30-Oct-07
0	0	33,643,021	33,643,021			33,643,021	33,643,021		30-Oct-07
0	0	12,504	12,504			12,504	12,504		30-Oct-07
0	0	86,839,047	86,839,047			86,839,047	86,839,047		30-Oct-07
0	0	285,715,834	285,715,834			285,715,834	285,715,834		30-Oct-07
0	0	387	387			387	387		30-Oct-07
0	0	152,945,382	152,945,382			152,945,382	152,945,382		30-Oct-07
0	0	36,598,484	36,598,484			36,598,484	36,598,484		30-Oct-07
0	0	364,479,430	364,479,430			364,479,430	364,479,430		30-Oct-07
0	0	24,178,153	24,178,153			24,178,153	24,178,153		30-Oct-07
0	0	906	906			906	906		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	201	201			201	201		30-Oct-07
0	0	3,403	3,403			3,403	3,403		30-Oct-07
0	0	4,109,289	4,109,289			4,109,289	4,109,289		30-Oct-07
0	0	100	100			100	100		30-Oct-07
0	0	116,558,352	116,558,352			116,558,352	116,558,352		30-Oct-07
0	0	19,891,954	19,891,954			19,891,954	19,891,954		30-Oct-07
0	0	125,569,783	36,091,515			125,569,783	36,091,515		30-Oct-07
0	0	40,196,087	40,196,087			40,196,087	40,196,087		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	366,722,558	247,925,804			366,722,558	247,925,804		30-Oct-07
0	0	103	103			103	103		30-Oct-07
0	0	88,313,861	88,313,861			88,313,861	88,313,861		30-Oct-07
0	0	139,352,915	139,352,915			139,352,915	139,352,915		30-Oct-07
0	0	11,344	11,344			11,344	11,344		30-Oct-07
0	0	11	11			11	11		30-Oct-07
0	0	646,896	646,896			646,896	646,896		30-Oct-07
0	0	200	200			200	200		30-Oct-07
0	0	682,273	682,273			682,273	682,273		30-Oct-07
0	0	98,571	98,571			98,571	98,571		30-Oct-07
0	0	4,163	4,163			4,163	4,163		30-Oct-07
0	0	47,716,966	47,716,966			47,716,966	47,716,966		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,638,224,253	1,638,221,836			1,638,224,253	1,638,221,836		30-Oct-07
0	0	9,754,396	9,754,396			9,754,396	9,754,396		30-Oct-07
0	0	72,707,588	72,707,588			72,707,588	72,707,588		30-Oct-07
0	0	497,237	497,237			497,237	497,237		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,690,346	17,690,346			17,690,346	17,690,346		30-Oct-07
0	0	18,476,922	18,476,922			18,476,922	18,476,922		30-Oct-07
0	0	45,828,582	45,828,582			45,828,582	45,828,582		30-Oct-07
0	0	381,519,841	354,659,349			381,519,841	354,659,349		30-Oct-07
0	0	414,242,502	414,242,502			414,242,502	414,242,502		30-Oct-07
0	0	671,917,137	671,917,137			671,917,137	671,917,137		30-Oct-07
0	0	46,236,486	46,236,486			46,236,486	46,236,486		30-Oct-07
0	0	9,754	9,753			9,754	9,753		30-Oct-07
0	0	193,410,682	193,410,682			193,410,682	193,410,682		30-Oct-07
0	0	234,709,225	234,709,225			234,709,225	234,709,225		30-Oct-07
0	0	1,512	1,512			1,512	1,512		30-Oct-07
0	0	218,641	218,641			218,641	218,641		30-Oct-07
0	0	3,417,025	3,417,025			3,417,025	3,417,025		30-Oct-07
0	0	58,774,070	58,774,070	0	0	58,774,070	58,774,070	0	30-Oct-07
0	0	2,892,142	2,892,142			2,892,142	2,892,142		30-Oct-07
0	0	18,347,630	18,347,630			18,347,630	18,347,630		30-Oct-07
0	0	13,914,174	13,914,174			13,914,174	13,914,174		30-Oct-07
0	0	144,194,292	144,194,292	0	0	144,194,292	144,194,292	0	30-Oct-07
0	0	970,392,383	970,392,383			970,392,383	970,392,383		30-Oct-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	1,416,651	1,416,651			1,416,651	1,416,651		30-Oct-07
0	0	865,476,526	865,476,526			865,476,526	865,476,526		30-Oct-07
0	0	88,008,562	88,008,562			88,008,562	88,008,562		30-Oct-07
0	0	293,976,630	293,976,630	0	0	293,976,630	293,976,630	0	30-Oct-07
0	0	2,540,863	2,540,863			2,540,863	2,540,863		30-Oct-07
0	0	8,360,460	8,360,460			8,360,460	8,360,460		30-Oct-07
0	0	2,220,225,006	2,220,225,006			2,220,225,006	2,220,225,006		30-Oct-07
0	0	199,755	199,755			199,755	199,755		30-Oct-07
0	0	51	51			51	51		30-Oct-07
0	0	94,200	94,200			94,200	94,200		30-Oct-07
0	0	1,500,000	1,500,000	0	0	1,500,000	1,500,000	0	30-Oct-07
0	0	167,718,334	0			167,718,334	0		30-Oct-07
0	0	91,743	0			91,743	0		30-Oct-07
0	0	288,723,215	0			288,723,215	0		30-Oct-07
0	0	10,081,981	10,081,981	0	0	10,081,981	10,081,981	0	30-Oct-07
0	0	21,194,264	0			21,194,264	0		30-Oct-07
0	0	119,199,582	119,199,582	0	0	119,199,582	119,199,582	0	30-Oct-07
0	0	413,890	413,890	0	0	413,890	413,890	0	30-Oct-07
0	0	4,600,336	4,600,336	0	0	4,600,336	4,600,336	0	30-Oct-07
0	0	1,209,838	0			1,209,838	0		30-Oct-07
0	0	26,795,993	26,795,993	0	0	26,795,993	26,795,993	0	30-Oct-07
0	0	683,702,078	683,702,078	0	0	683,702,078	683,702,078	0	30-Oct-07
0	0	3,002,137	0			3,002,137	0		30-Oct-07
0	0	8,768,838	8,768,838			8,768,838	8,768,838		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	21	21			21	21		30-Oct-07
0	0	5,483,906	5,483,906			5,483,906	5,483,906		30-Oct-07
0	0	600,550,521	600,550,521			600,550,521	600,550,521		30-Oct-07
0	0	690,785	690,785	0	0	690,785	690,785	0	30-Oct-07
0	0	128,378,458	128,378,458			128,378,458	128,378,458		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	50,401,672	50,401,672			50,401,672	50,401,672		30-Oct-07
0	0	17,136,708	17,136,708			17,136,708	17,136,708		30-Oct-07
0	0	3,745,734	3,745,734			3,745,734	3,745,734		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	1,944,837,098	1,939,902,493	0	0	1,944,837,098	1,939,902,493	0	30-Oct-07
0	0	-839,281	-839,281	0	0	-839,281	-839,281	0	30-Oct-07
0	0	0	0	1,550,000,000	1,500,000,000	-1,550,000,000	-1,500,000,000	0	30-Oct-07
0	0	15,636,350	15,610,382			15,636,350	15,610,382		30-Oct-07
0	0	66,759	66,759			66,759	66,759		30-Oct-07
0	0	28,528,114	28,067,919			28,528,114	28,067,919		30-Oct-07
0	0	6,359,387	6,359,387			6,359,387	6,359,387		30-Oct-07
0	0	984,251	984,251			984,251	984,251		30-Oct-07
0	0	0	0	91,000,000	0	-91,000,000	0	0	30-Oct-07
0	0	120,006,819	120,006,819	0	0	120,006,819	120,006,819	0	30-Oct-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	17,843,040	0	0	0	17,843,040	0	0	30-Oct-07
0	0	60,120,510	60,120,510	0	0	60,120,510	60,120,510	0	30-Oct-07
0	0	422,359,365	422,359,365			422,359,365	422,359,365		30-Oct-07
0	0	0	0	1,000,000,000	1,000,000,000	-1,000,000,000	-1,000,000,000	0	30-Oct-07
0	0	167,072,499	167,072,499			167,072,499	167,072,499		30-Oct-07
0	0	55,124,325	0			55,124,325	0		30-Oct-07
0	0	42,974,219	42,974,219	0	0	42,974,219	42,974,219	0	30-Oct-07
0	0	214,142,062	62,806,038			214,142,062	62,806,038		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	91,448,763	33,190,050			91,448,763	33,190,050		30-Oct-07
0	0	1,223,568,768	394,712,242			1,223,568,768	394,712,242		30-Oct-07
0	0	113,485,381	8,133,899			113,485,381	8,133,899		30-Oct-07
0	0	2,317,212,148	1,155,617,143			2,317,212,148	1,155,617,143		30-Oct-07
0	0	542,948,969	193,364,552			542,948,969	193,364,552		30-Oct-07
0	0	5,997,901,621	2,760,372,471			5,997,901,621	2,760,372,471		30-Oct-07
0	0	1,713,265,592	1,216,241,482			1,713,265,592	1,216,241,482		30-Oct-07
0	0	5,642,676,825	2,177,524,925			5,642,676,825	2,177,524,925		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	218,455,709	169,156,487			218,455,709	169,156,487		30-Oct-07
0	0	321,923,746	120,474,677			321,923,746	120,474,677		30-Oct-07
0	0	484,163,193	209,473,598			484,163,193	209,473,598		30-Oct-07
0	0	68,619,651	68,619,651	0	0	68,619,651	68,619,651	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	-455,178,563	-455,178,563	0	0	-455,178,563	-455,178,563	0	30-Oct-07
0	0	0	0	16,000,000,000	7,000,000,000	-16,000,000,000	-7,000,000,000	0	30-Oct-07
0	0	58,017,571	58,017,571			58,017,571	58,017,571		30-Oct-07
0	0	-17,843,040	0	0	0	-17,843,040	0	0	30-Oct-07
0	0	167,644	167,644			167,644	167,644		30-Oct-07
0	0	224,712,922	224,712,922			224,712,922	224,712,922		30-Oct-07
0	0	169,056,534	169,056,534			169,056,534	169,056,534		30-Oct-07
0	0	810,568	810,568			810,568	810,568		30-Oct-07
0	0	68,084,382	59,386,518			68,084,382	59,386,518		30-Oct-07
0	0	8,648,390	8,648,390			8,648,390	8,648,390		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	63,616,858	63,616,858			63,616,858	63,616,858		30-Oct-07
0	0	285,738,702	187,857,456			285,738,702	187,857,456		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	38,674,313	0			38,674,313	0		30-Oct-07
0	0	15,667,844	0			15,667,844	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,349,300	14,241			1,349,300	14,241		30-Oct-07
0	0	37,111	37,111			37,111	37,111		30-Oct-07
0	0	773,293,434	773,293,434	0	0	773,293,434	773,293,434	0	30-Oct-07
0	0	37,457,792	37,457,792	0	0	37,457,792	37,457,792	0	30-Oct-07
0	0	86,486,201	61,288,243	0	0	86,486,201	61,288,243	0	30-Oct-07
0	0	159,552,198	151,757,704			159,552,198	151,757,704		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	8,637,169	0			8,637,169	0		30-Oct-07
0	0	7,158,948	7,158,948			7,158,948	7,158,948		30-Oct-07
0	0	36,927,936	29,311,920			36,927,936	29,311,920		30-Oct-07
0	0	28,521,948	28,521,948			28,521,948	28,521,948		30-Oct-07
0	0	45	45			45	45		30-Oct-07
0	0	6,179,472	6,179,472			6,179,472	6,179,472		30-Oct-07
0	0	2,613,275	2,613,275			2,613,275	2,613,275		30-Oct-07
0	0	8	8			8	8		30-Oct-07
0	0	4,968,907	4,968,907			4,968,907	4,968,907		30-Oct-07
0	0	74,891,264	60,013,288			74,891,264	60,013,288		30-Oct-07
0	0	58,510,880	44,024,351			58,510,880	44,024,351		30-Oct-07
0	0	350,028	350,028			350,028	350,028		30-Oct-07
0	0	71,620,567	44,720,099			71,620,567	44,720,099		30-Oct-07
0	0	11,178,690	11,178,690			11,178,690	11,178,690		30-Oct-07
0	0	4,260,701	4,260,701			4,260,701	4,260,701		30-Oct-07
0	0	5,047,786	5,047,786			5,047,786	5,047,786		30-Oct-07
0	0	591,744	0			591,744	0		30-Oct-07
0	0	501,760	501,760			501,760	501,760		30-Oct-07
0	0	28,298,134	28,298,134	0	0	28,298,134	28,298,134	0	30-Oct-07
0	0	54,437,387	42,946,608			54,437,387	42,946,608		30-Oct-07
0	0	1,226,328	1,226,328			1,226,328	1,226,328		30-Oct-07
0	0	22,174	22,174			22,174	22,174		30-Oct-07
0	0	486,302	486,302			486,302	486,302		30-Oct-07
0	0	11,065,738	11,065,738			11,065,738	11,065,738		30-Oct-07
0	0	0	0	2,020,000,000	1,500,000,000	-2,020,000,000	-1,500,000,000	0	30-Oct-07
0	0	-2,649,576	-2,649,576	0	0	-2,649,576	-2,649,576	0	30-Oct-07
0	0	23,962,987	23,962,987	0	0	23,962,987	23,962,987	0	30-Oct-07
0	0	20,000,000	20,000,000	0	0	20,000,000	20,000,000	0	30-Oct-07
0	0	1,929,387	1,929,387			1,929,387	1,929,387		30-Oct-07
0	0	30,958,919	30,958,919			30,958,919	30,958,919		30-Oct-07
0	0	149,966,392	149,966,392			149,966,392	149,966,392		30-Oct-07
0	0	113,852,849	99,595,174			113,852,849	99,595,174		30-Oct-07
0	0	4,068,775	4,068,775			4,068,775	4,068,775		30-Oct-07
0	0	21,967,677	21,836,281			21,967,677	21,836,281		30-Oct-07
0	0	55,447,610	52,091,438			55,447,610	52,091,438		30-Oct-07
0	0	49,999	49,999			49,999	49,999		30-Oct-07
0	0	8,934,409	8,934,409			8,934,409	8,934,409		30-Oct-07
0	0	1,282,977	1,282,977	0	0	1,282,977	1,282,977	0	30-Oct-07
0	0	1,395,577	1,395,577	0	0	1,395,577	1,395,577	0	30-Oct-07
0	0	346,597	346,597	0	0	346,597	346,597	0	30-Oct-07
0	0	4,824,709	4,824,709	0	0	4,824,709	4,824,709	0	30-Oct-07
0	0	619	619	0	0	619	619	0	30-Oct-07
0	0	-37,457,792	-37,457,792	0	0	-37,457,792	-37,457,792	0	30-Oct-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	30-Oct-07
0	0	159,757,187	159,757,187	0	0	159,757,187	159,757,187	0	30-Oct-07
0	0	283,995	283,995	0	0	283,995	283,995	0	30-Oct-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	27,067,643	27,067,643	0	0	27,067,643	27,067,643	0	30-Oct-07
0	0	41,471,856	41,471,856	0	0	41,471,856	41,471,856	0	30-Oct-07
0	0	2,124,704	2,124,704	0	0	2,124,704	2,124,704	0	30-Oct-07
0	0	15,703,422	15,703,422	0	0	15,703,422	15,703,422	0	30-Oct-07
0	0	12,560,669	12,560,669	0	0	12,560,669	12,560,669	0	30-Oct-07
0	0	4,323,797	4,323,797	0	0	4,323,797	4,323,797	0	30-Oct-07
0	0	205,520	205,520	0	0	205,520	205,520	0	30-Oct-07
0	0	48,379,050	48,379,050			48,379,050	48,379,050		30-Oct-07
0	0	219	219			219	219		30-Oct-07
0	0	144,000	144,000			144,000	144,000		30-Oct-07
0	0	661,680	661,680			661,680	661,680		30-Oct-07
0	0	88,176,927	88,176,927			88,176,927	88,176,927		30-Oct-07
0	0	23,420,429	23,420,429			23,420,429	23,420,429		30-Oct-07
0	0	186,305,894	186,305,894			186,305,894	186,305,894		30-Oct-07
0	0	76,369,401	76,369,401			76,369,401	76,369,401		30-Oct-07
0	0	32,975,231	32,975,231			32,975,231	32,975,231		30-Oct-07
0	0	152,489,527	152,489,527			152,489,527	152,489,527		30-Oct-07
0	0	16,597,327	16,597,327			16,597,327	16,597,327		30-Oct-07
0	0	12,672,850	12,672,850			12,672,850	12,672,850		30-Oct-07
0	0	301,605,751	301,605,751			301,605,751	301,605,751		30-Oct-07
0	0	864,460	864,460			864,460	864,460		30-Oct-07
0	0	3,891,875	3,891,875			3,891,875	3,891,875		30-Oct-07
0	0	6,075,052	6,075,052			6,075,052	6,075,052		30-Oct-07
0	0	24,471,932	24,471,932			24,471,932	24,471,932		30-Oct-07
0	0	4,821,949	4,821,949			4,821,949	4,821,949		30-Oct-07
0	0	1,993,029	1,993,029			1,993,029	1,993,029		30-Oct-07
0	0	49,476	49,476			49,476	49,476		30-Oct-07
0	0	33,600,006	33,600,006			33,600,006	33,600,006		30-Oct-07
0	0	2,188	2,188			2,188	2,188		30-Oct-07
0	0	775,497	775,497			775,497	775,497		30-Oct-07
0	0	10	10			10	10		30-Oct-07
0	0	2,248,639	2,248,639			2,248,639	2,248,639		30-Oct-07
0	0	914,505	914,505			914,505	914,505		30-Oct-07
0	0	21	21			21	21		30-Oct-07
0	0	261,788,938	261,788,938			261,788,938	261,788,938		30-Oct-07
0	0	7,799,302	7,799,302			7,799,302	7,799,302		30-Oct-07
0	0	70	70			70	70		30-Oct-07
0	0	2,296,920	2,296,920			2,296,920	2,296,920		30-Oct-07
0	0	3,168	3,168			3,168	3,168		30-Oct-07
0	0	5	5			5	5		30-Oct-07
0	0	4	4			4	4		30-Oct-07
0	0	1,533,811	1,533,811			1,533,811	1,533,811		30-Oct-07
0	0	17,537,026	17,537,026			17,537,026	17,537,026		30-Oct-07
0	0	15,553	15,553			15,553	15,553		30-Oct-07
0	0	55,583	55,583			55,583	55,583		30-Oct-07
0	0	117,887,320	78,163,509			117,887,320	78,163,509		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	70,211,491	51,448,808			70,211,491	51,448,808		30-Oct-07
0	0	134,257	134,257			134,257	134,257		30-Oct-07
0	0	17,185,063	17,185,063	0	0	17,185,063	17,185,063	0	30-Oct-07
0	0	145,825	145,825	0	0	145,825	145,825	0	30-Oct-07
0	0	274,722,506	274,722,506	0	0	274,722,506	274,722,506	0	30-Oct-07
0	0	1,111,032	1,111,032	0	0	1,111,032	1,111,032	0	30-Oct-07
0	0	47,181	47,181	0	0	47,181	47,181	0	30-Oct-07
0	0	127,850,219	127,850,219	0	0	127,850,219	127,850,219	0	30-Oct-07
0	0	106,653	106,653	0	0	106,653	106,653	0	30-Oct-07
0	0	745,339	745,339	0	0	745,339	745,339	0	30-Oct-07
0	0	2,865,342	2,865,342	0	0	2,865,342	2,865,342	0	30-Oct-07
0	0	36,224	36,224	0	0	36,224	36,224	0	30-Oct-07
0	0	111,737	111,737	0	0	111,737	111,737	0	30-Oct-07
0	0	8,615,307	8,615,307			8,615,307	8,615,307		30-Oct-07
0	0	25,733,772	25,733,772			25,733,772	25,733,772		30-Oct-07
0	0	3	3			3	3		30-Oct-07
0	0	15	15			15	15		30-Oct-07
0	0	6,513,001	6,513,001			6,513,001	6,513,001		30-Oct-07
0	0	170,563,894	170,563,894			170,563,894	170,563,894		30-Oct-07
0	0	39,643,400	39,643,400			39,643,400	39,643,400		30-Oct-07
0	0	9,391,136	9,391,136			9,391,136	9,391,136		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	3,828,794,975	3,828,794,975			3,828,794,975	3,828,794,975		30-Oct-07
0	0	55,459	55,459			55,459	55,459		30-Oct-07
0	0	40,851,605	40,851,605			40,851,605	40,851,605		30-Oct-07
0	0	978,086,750	952,599,714			978,086,750	952,599,714		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
0	0	32,507,554	32,507,554			32,507,554	32,507,554		30-Oct-07
0	0	321,556,702	321,469,964			321,556,702	321,469,964		30-Oct-07
0	0	149,015,986	149,015,986			149,015,986	149,015,986		30-Oct-07
0	0	358,016,594	357,988,839			358,016,594	357,988,839		30-Oct-07
0	0	18,578,668	18,578,668			18,578,668	18,578,668		30-Oct-07
0	0	0	0	7,000,000,000	7,000,000,000	-7,000,000,000	-7,000,000,000	0	30-Oct-07
0	0	315,909,665	315,909,665			315,909,665	315,909,665		30-Oct-07
0	0	65,132,198	65,132,198			65,132,198	65,132,198		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	1,777,413	1,777,413			1,777,413	1,777,413		30-Oct-07
0	0	3,000,232,892	3,000,232,892			3,000,232,892	3,000,232,892		30-Oct-07
0	0	437,384	437,384			437,384	437,384		30-Oct-07
0	0	360,354,822	360,354,822	0	0	360,354,822	360,354,822	0	30-Oct-07
0	0	230,747,655	230,747,655	0	0	230,747,655	230,747,655	0	30-Oct-07
0	0	157,580,933	157,580,933			157,580,933	157,580,933		30-Oct-07
0	0	164,741,782	164,741,782			164,741,782	164,741,782		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	5,424,917	5,424,917			5,424,917	5,424,917		30-Oct-07
0	0	0	0	2,000,000,000	2,000,000,000	-2,000,000,000	-2,000,000,000	0	30-Oct-07
0	0	219,324,728	219,324,728			219,324,728	219,324,728		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	44,286,013	44,286,013			44,286,013	44,286,013		30-Oct-07
0	0	128,400,869	128,400,869			128,400,869	128,400,869		30-Oct-07
0	0	0	0	4,000,000,000	4,000,000,000	-4,000,000,000	-4,000,000,000	0	30-Oct-07
0	0	2,981,172	2,981,172			2,981,172	2,981,172		30-Oct-07
0	0	-764,145,743	-754,276,533	0	0	-764,145,743	-754,276,533	0	30-Oct-07
0	0	16,448,684	0			16,448,684	0		30-Oct-07
0	0	22,737,548	22,737,548			22,737,548	22,737,548		30-Oct-07
0	0	29	29			29	29		30-Oct-07
0	0	603,789	603,789	0	0	603,789	603,789	0	30-Oct-07
0	0	13,953,742	13,953,742			13,953,742	13,953,742		30-Oct-07
0	0	101,935,759	101,935,759	0	0	101,935,759	101,935,759	0	30-Oct-07
0	0	992,589	992,589			992,589	992,589		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	474,500	474,500			474,500	474,500		30-Oct-07
0	0	315,750,294	315,750,294			315,750,294	315,750,294		30-Oct-07
0	0	2,295,738	2,295,738			2,295,738	2,295,738		30-Oct-07
0	0	13,421,028	13,421,028	0	0	13,421,028	13,421,028	0	30-Oct-07
0	0	889,436,429	889,436,429	0	0	889,436,429	889,436,429	0	30-Oct-07
0	0	894,513,863	894,513,863	0	0	894,513,863	894,513,863	0	30-Oct-07
0	0	53,000,916	53,000,916	0	0	53,000,916	53,000,916	0	30-Oct-07
0	0	93,420,331	93,420,331	0	0	93,420,331	93,420,331	0	30-Oct-07
0	0	581,932,441	581,932,441			581,932,441	581,932,441		30-Oct-07
0	0	36,658,023	36,658,023			36,658,023	36,658,023		30-Oct-07
0	0	139,882,873	139,882,842			139,882,873	139,882,842		30-Oct-07
0	0	82,305,990	82,305,990			82,305,990	82,305,990		30-Oct-07
0	0	38,624,554	38,624,554			38,624,554	38,624,554		30-Oct-07
0	0	1,682,518	1,682,518	0	0	1,682,518	1,682,518	0	30-Oct-07
0	0	55,190,918	55,190,918	0	0	55,190,918	55,190,918	0	30-Oct-07
0	0	650,335	650,335	0	0	650,335	650,335	0	30-Oct-07
0	0	20,539,372	20,539,372			20,539,372	20,539,372		30-Oct-07
0	0	13,277,252	13,277,252	0	0	13,277,252	13,277,252	0	30-Oct-07
0	0	500	500	0	0	500	500	0	30-Oct-07
0	0	750,000	750,000			750,000	750,000		30-Oct-07
0	0	87,949,498	87,949,498	0	0	87,949,498	87,949,498	0	30-Oct-07
0	0	3,830,000	3,830,000			3,830,000	3,830,000		30-Oct-07
0	0	9,443	9,443			9,443	9,443		30-Oct-07
0	0	26,560,551	26,560,551			26,560,551	26,560,551		30-Oct-07
0	0	49,365,193	49,365,193			49,365,193	49,365,193		30-Oct-07
0	0	177,231,950	177,231,950			177,231,950	177,231,950		30-Oct-07
0	0	0	0	40,000,000	0	-40,000,000	0	0	30-Oct-07
0	0	8,977,719	8,977,719			8,977,719	8,977,719		30-Oct-07
0	0	8,487,124	8,487,124			8,487,124	8,487,124		30-Oct-07
0	0	11,884,160	11,884,160			11,884,160	11,884,160		30-Oct-07
0	0	30,519,522	30,519,522			30,519,522	30,519,522		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	3,342,560	3,342,560			3,342,560	3,342,560		30-Oct-07
792,000,000	0	792,000,000	0	1,396,000,000	0	-604,000,000	0	0	30-Oct-07
0	0	4,487,889	4,487,889			4,487,889	4,487,889		30-Oct-07
0	0	85,408,742	85,408,742			85,408,742	85,408,742		30-Oct-07
0	0	16,837,674	856,439			16,837,674	856,439		30-Oct-07
0	0	2,188,856	342			2,188,856	342		30-Oct-07
0	0	16,604,810	8,781,774			16,604,810	8,781,774		30-Oct-07
0	0	236,571,372	236,571,372			236,571,372	236,571,372		30-Oct-07
0	0	7,170,703	7,170,703	0	0	7,170,703	7,170,703	0	30-Oct-07
0	0	26,766,469	26,766,469			26,766,469	26,766,469		30-Oct-07
0	0	95,195,681	95,195,681			95,195,681	95,195,681		30-Oct-07
0	0	8,331,572	3,104,028			8,331,572	3,104,028		30-Oct-07
0	0	55,961	55,961			55,961	55,961		30-Oct-07
0	0	1	1			1	1		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	13,621,998	13,621,998	0	0	13,621,998	13,621,998	0	30-Oct-07
0	0	0	0	750,000,000	700,000,000	-750,000,000	-700,000,000	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,473,469	2,473,469	0	0	2,473,469	2,473,469	0	30-Oct-07
0	0	250,522	250,522	0	0	250,522	250,522	0	30-Oct-07
0	0	442,840,804	305,775,723	0	0	442,840,804	305,775,723	0	30-Oct-07
0	0	1,127,109,914	1,127,109,904	0	0	1,127,109,914	1,127,109,904	0	30-Oct-07
0	0	165,195,304	158,817,577	0	0	165,195,304	158,817,577	0	30-Oct-07
0	0	7,472,325	7,472,325			7,472,325	7,472,325		30-Oct-07
0	0	54,114,585	0			54,114,585	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,391,698	8,391,698			8,391,698	8,391,698		30-Oct-07
0	0	584,669	584,669			584,669	584,669		30-Oct-07
0	0	2,667,206	2,667,206			2,667,206	2,667,206		30-Oct-07
0	0	-11,077,886	-11,077,886	0	0	-11,077,886	-11,077,886	0	30-Oct-07
0	0	40,867,354	40,867,354			40,867,354	40,867,354		30-Oct-07
0	0	10,508,468	10,508,468			10,508,468	10,508,468		30-Oct-07
0	0	28,520,799	28,520,799			28,520,799	28,520,799		30-Oct-07
0	0	7,080,039	7,080,039			7,080,039	7,080,039		30-Oct-07
0	0	14,438,017	14,438,017			14,438,017	14,438,017		30-Oct-07
0	0	489,269,571	489,269,571			489,269,571	489,269,571		30-Oct-07
0	0	29,644,790	29,644,790			29,644,790	29,644,790		30-Oct-07
0	0	3,618,293	3,618,293			3,618,293	3,618,293		30-Oct-07
0	0	9,300,071	9,300,071			9,300,071	9,300,071		30-Oct-07
0	0	6,868,438	6,868,438			6,868,438	6,868,438		30-Oct-07
0	0	11,895,446	11,895,446			11,895,446	11,895,446		30-Oct-07
0	0	14,816,347	14,816,347			14,816,347	14,816,347		30-Oct-07
0	0	14,897,671	14,897,671			14,897,671	14,897,671		30-Oct-07
0	0	18,107,003	18,107,003			18,107,003	18,107,003		30-Oct-07
0	0	19,109,566	19,109,566			19,109,566	19,109,566		30-Oct-07
0	0	17,899,564	17,899,564			17,899,564	17,899,564		30-Oct-07
0	0	6,547,156	6,547,156			6,547,156	6,547,156		30-Oct-07
0	0	311,942,695	115,029,770	0	0	311,942,695	115,029,770	0	30-Oct-07
0	0	197,305,203	132,876,845	0	0	197,305,203	132,876,845	0	30-Oct-07
0	0	280,331,047	74,436,927			280,331,047	74,436,927		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	242,756,010	92,208,879			242,756,010	92,208,879		30-Oct-07
0	0	101,114,260	55,543,410			101,114,260	55,543,410		30-Oct-07
0	0	466,470,020	220,570,206			466,470,020	220,570,206		30-Oct-07
0	0	363,756,340	80,061,102			363,756,340	80,061,102		30-Oct-07
0	0	-16,414,713	-16,414,713	17,300,000,000	12,300,000,000	-17,316,414,713	-12,316,414,713	0	30-Oct-07
0	0	3,551	1,885			3,551	1,885		30-Oct-07
0	0	708,109,232	255,987,994			708,109,232	255,987,994		30-Oct-07
0	0	946,103,621	434,392,347	0	0	946,103,621	434,392,347	0	30-Oct-07
0	0	670,932,116	353,076,894	0	0	670,932,116	353,076,894	0	30-Oct-07
0	0	1,252,796,421	803,369,054			1,252,796,421	803,369,054		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	16,466	16,466	0	0	16,466	16,466	0	30-Oct-07
0	0	12,406,430	0			12,406,430	0		30-Oct-07
0	0	2,150,556	2,150,556			2,150,556	2,150,556		30-Oct-07
0	0	845,168,073	269,182,089			845,168,073	269,182,089		30-Oct-07
0	0	1,497,853,050	484,971,660			1,497,853,050	484,971,660		30-Oct-07
0	0	690,339,996	332,044,468	0	0	690,339,996	332,044,468	0	30-Oct-07
0	0	256,296	0			256,296	0		30-Oct-07
0	0	402,771,481	202,517,505			402,771,481	202,517,505		30-Oct-07
0	0	155,712,956	60,056,129			155,712,956	60,056,129		30-Oct-07
0	0	155,490,489	144,492,801			155,490,489	144,492,801		30-Oct-07
0	0	776,967,658	155,218,558			776,967,658	155,218,558		30-Oct-07
0	0	534	273			534	273		30-Oct-07
0	0	70,511,975	2,010,352			70,511,975	2,010,352		30-Oct-07
0	0	1,753	992			1,753	992		30-Oct-07
0	0	1,245,881,384	122,630,759	0	0	1,245,881,384	122,630,759	0	30-Oct-07
0	0	2,660	1,385			2,660	1,385		30-Oct-07
0	0	966,324,017	163,395,602	0	0	966,324,017	163,395,602	0	30-Oct-07
0	0	1,017,470,181	303,349,742	0	0	1,017,470,181	303,349,742	0	30-Oct-07
0	0	59,352,879	59,352,879	0	0	59,352,879	59,352,879	0	30-Oct-07
0	0	106,412,693	106,412,693			106,412,693	106,412,693		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,045,604	16,825,110	0	0	17,045,604	16,825,110	0	30-Oct-07
0	0	99,781,425	0			99,781,425	0		30-Oct-07
0	0	51,530,401	51,530,401			51,530,401	51,530,401		30-Oct-07
0	0	31,910,122	31,910,122			31,910,122	31,910,122		30-Oct-07
0	0	7,686,148	7,686,148			7,686,148	7,686,148		30-Oct-07
0	0	725,313	725,313			725,313	725,313		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,586,894	3,586,894			3,586,894	3,586,894		30-Oct-07
0	0	3,160,993	3,160,993			3,160,993	3,160,993		30-Oct-07
0	0	1,081,903	1,081,903			1,081,903	1,081,903		30-Oct-07
0	0	8,413,115	8,413,115	0	0	8,413,115	8,413,115	0	30-Oct-07
0	0	1,628,309	1,628,309			1,628,309	1,628,309		30-Oct-07
0	0	479,745	479,737			479,745	479,737		30-Oct-07
0	0	50,033,000	50,033,000			50,033,000	50,033,000		30-Oct-07
0	0	112,962,797	112,962,797	0	0	112,962,797	112,962,797	0	30-Oct-07
0	0	73,466,862	73,466,862	0	0	73,466,862	73,466,862	0	30-Oct-07
0	0	415,006,830	415,006,830	0	0	415,006,830	415,006,830	0	30-Oct-07
0	0	37,673,277	13,732,663			37,673,277	13,732,663		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	681,880,858	213,783,577			681,880,858	213,783,577		30-Oct-07
0	0	541,745,148	216,673,441			541,745,148	216,673,441		30-Oct-07
0	0	3,137	3,137	0	0	3,137	3,137	0	30-Oct-07
0	0	665,894,607	214,117,010	0	0	665,894,607	214,117,010	0	30-Oct-07
0	0	5,993,979,231	1,044,770,777	0	0	5,993,979,231	1,044,770,777	0	30-Oct-07
0	0	317,081,546	307,352,246	0	0	317,081,546	307,352,246	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	131,459,743	100,865,638	0	0	131,459,743	100,865,638	0	30-Oct-07
0	0	29,917,805	29,917,805	0	0	29,917,805	29,917,805	0	30-Oct-07
0	0	11,496,885	11,496,885			11,496,885	11,496,885		30-Oct-07
0	0	32,313	32,313			32,313	32,313		30-Oct-07
0	0	365,082,581	208,801,146	0	0	365,082,581	208,801,146	0	30-Oct-07
0	0	678,667,754	250,619,401			678,667,754	250,619,401		30-Oct-07
0	0	106,758,095	14,926,808			106,758,095	14,926,808		30-Oct-07
0	0	308,038,596	111,207,886	0	0	308,038,596	111,207,886	0	30-Oct-07
0	0	2,584,567	2,584,567			2,584,567	2,584,567		30-Oct-07
0	0	14,361,196	14,361,196			14,361,196	14,361,196		30-Oct-07
0	0	2,426,377,808	2,426,377,808	0	0	2,426,377,808	2,426,377,808	0	30-Oct-07
0	0	615,599,749	615,599,749	0	0	615,599,749	615,599,749	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	7,996,530	7,996,530			7,996,530	7,996,530		30-Oct-07
0	0	164,368,667	153,244,882			164,368,667	153,244,882		30-Oct-07
0	0	263,472,402	138,819,315			263,472,402	138,819,315		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	233,276,129	28,010,019			233,276,129	28,010,019		30-Oct-07
0	0	1,176,238,691	524,449,663	0	0	1,176,238,691	524,449,663	0	30-Oct-07
0	0	21,730,075	2,173,916			21,730,075	2,173,916		30-Oct-07
0	0	434,944,594	0			434,944,594	0		30-Oct-07
0	0	127,158	127,158	0	0	127,158	127,158	0	30-Oct-07
0	0	64,506,624	64,506,624	0	0	64,506,624	64,506,624	0	30-Oct-07
0	0	4,132,367	4,132,367			4,132,367	4,132,367		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	1,555,000,000	1,000,000,000	-1,555,000,000	-1,000,000,000	0	30-Oct-07
0	0	1,261,661	735,783			1,261,661	735,783		30-Oct-07
0	0	79,611,265	17,481,281	0	0	79,611,265	17,481,281	0	30-Oct-07
0	0	78,050,791	31,060,975	0	0	78,050,791	31,060,975	0	30-Oct-07
0	0	7,212,824	1,582,713			7,212,824	1,582,713		30-Oct-07
0	0	1,991,233	1,389,723			1,991,233	1,389,723		30-Oct-07
0	0	5,791,036	5,791,036			5,791,036	5,791,036		30-Oct-07
0	0	83,993,942	28,713,927			83,993,942	28,713,927		30-Oct-07
0	0	4,495	4,495			4,495	4,495		30-Oct-07
0	0	24,574,121	24,574,121	0	0	24,574,121	24,574,121	0	30-Oct-07
0	0	1,476,132	1,476,132			1,476,132	1,476,132		30-Oct-07
0	0	429,606	326,226			429,606	326,226		30-Oct-07
0	0	154,960,801	143,697,090	0	0	154,960,801	143,697,090	0	30-Oct-07
0	0	56,607,689	24,185,415			56,607,689	24,185,415		30-Oct-07
0	0	167,498,691	16,883,190			167,498,691	16,883,190		30-Oct-07
0	0	46,130,539	9,735,221			46,130,539	9,735,221		30-Oct-07
0	0	10,475,604	1,286,579	0	0	10,475,604	1,286,579	0	30-Oct-07
0	0	63,441,718	14,922,152	0	0	63,441,718	14,922,152	0	30-Oct-07
0	0	70,168	70,168			70,168	70,168		30-Oct-07
0	0	9,098,150	1,636,808			9,098,150	1,636,808		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	1,716,557	0			1,716,557	0		30-Oct-07
0	0	137,763,389	54,612,317			137,763,389	54,612,317		30-Oct-07
0	0	970,320	970,320			970,320	970,320		30-Oct-07
0	0	105,464,003	22,505,718	0	0	105,464,003	22,505,718	0	30-Oct-07
0	0	32,171,972	16,600,729			32,171,972	16,600,729		30-Oct-07
0	0	14,400,886	6,512,376			14,400,886	6,512,376		30-Oct-07
0	0	39,979,821	6,617,370			39,979,821	6,617,370		30-Oct-07
0	0	1,712,034	531,994			1,712,034	531,994		30-Oct-07
0	0	78,458,373	20,984,354			78,458,373	20,984,354		30-Oct-07
0	0	5,253,846	391,025			5,253,846	391,025		30-Oct-07
0	0	135,271	135,271			135,271	135,271		30-Oct-07
0	0	638,346	638,346			638,346	638,346		30-Oct-07
0	0	6,087,011	0			6,087,011	0		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	4,918,331	4,918,331			4,918,331	4,918,331		30-Oct-07
0	0	8,408,324	4,304,311	0	0	8,408,324	4,304,311	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	109,561,558	109,561,558	0	0	109,561,558	109,561,558	0	30-Oct-07
0	0	6,551,552	6,551,552			6,551,552	6,551,552		30-Oct-07
0	0	3,499,201	3,499,201			3,499,201	3,499,201		30-Oct-07
0	0	19	19			19	19		30-Oct-07
0	0	93,511,657	93,511,657	0	0	93,511,657	93,511,657	0	30-Oct-07
0	0	0	0	4,900,000,000	4,000,000,000	-4,900,000,000	-4,000,000,000	0	30-Oct-07
0	0	10,320,336	10,320,336			10,320,336	10,320,336		30-Oct-07
0	0	2,428,649	0			2,428,649	0		30-Oct-07
0	0	228,712,928	119,546,156			228,712,928	119,546,156		30-Oct-07
0	0	196,324,408	136,323,104			196,324,408	136,323,104		30-Oct-07
0	0	1,302,980	1,302,980			1,302,980	1,302,980		30-Oct-07
0	0	43,082,375	43,082,375			43,082,375	43,082,375		30-Oct-07
0	0	76,068,354	74,764,068			76,068,354	74,764,068		30-Oct-07
0	0	9,830,359	9,830,359			9,830,359	9,830,359		30-Oct-07
0	0	511,691	511,691			511,691	511,691		30-Oct-07
0	0	23,819,071	23,819,071	0	0	23,819,071	23,819,071	0	30-Oct-07
0	0	8,094,328	8,094,328			8,094,328	8,094,328		30-Oct-07
0	0	40,672,667	36,201,931			40,672,667	36,201,931		30-Oct-07
0	0	6,053,420	6,053,420			6,053,420	6,053,420		30-Oct-07
0	0	4,068,673	4,068,673			4,068,673	4,068,673		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	2,248,485	2,248,485			2,248,485	2,248,485		30-Oct-07
0	0	354,336	354,336			354,336	354,336		30-Oct-07
0	0	36,120,262	36,101,149			36,120,262	36,101,149		30-Oct-07
0	0	7,767,087	7,767,087			7,767,087	7,767,087		30-Oct-07
0	0	162,488,176	162,488,176	0	0	162,488,176	162,488,176	0	30-Oct-07
0	0	921,830,463	921,830,314			921,830,463	921,830,314		30-Oct-07
0	0	21,019,005	21,019,005			21,019,005	21,019,005		30-Oct-07
0	0	31,982,517	31,982,495			31,982,517	31,982,495		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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	575,874,081	575,874,081			575,874,081	575,874,081		30-Oct-07
0	0	2,863,908	2,863,908			2,863,908	2,863,908		30-Oct-07
0	0	3,412,269	3,412,269			3,412,269	3,412,269		30-Oct-07
0	0	11,803,724	11,803,724			11,803,724	11,803,724		30-Oct-07
0	0	1,396,844	1,396,844			1,396,844	1,396,844		30-Oct-07
0	0	12,111,291	12,111,291			12,111,291	12,111,291		30-Oct-07
0	0	484,353,948	484,341,571			484,353,948	484,341,571		30-Oct-07
0	0	66,742,929	66,742,929			66,742,929	66,742,929		30-Oct-07
0	0	86,486,201	61,288,243	0	0	86,486,201	61,288,243	0	30-Oct-07
0	0	72,176,025	22,572,912	0	0	72,176,025	22,572,912	0	30-Oct-07
0	0	20,042,902	8,368,099			20,042,902	8,368,099		30-Oct-07
0	0	7,543,264	7,078,649			7,543,264	7,078,649		30-Oct-07
0	0	705,653,600	483,948,185	0	0	705,653,600	483,948,185	0	30-Oct-07
0	0	28,426,066	22,647,900			28,426,066	22,647,900		30-Oct-07
0	0	41,155	41,155			41,155	41,155		30-Oct-07
0	0	86,652,000	73,056,615			86,652,000	73,056,615		30-Oct-07
0	0	143,725,673	140,483,850			143,725,673	140,483,850		30-Oct-07
0	0	32,924,938	32,924,938			32,924,938	32,924,938		30-Oct-07
0	0	24,855,238	24,855,238			24,855,238	24,855,238		30-Oct-07
0	0	38,609,746	37,692,458			38,609,746	37,692,458		30-Oct-07
0	0	24,167,875	18,482,707			24,167,875	18,482,707		30-Oct-07
0	0	74,632,247	74,632,247			74,632,247	74,632,247		30-Oct-07
0	0	12,920,698	12,920,698			12,920,698	12,920,698		30-Oct-07
0	0	0	0	14,750,000,000	14,500,000,000	-14,750,000,000	-14,500,000,000	0	30-Oct-07
0	0	11,917,988	11,917,988			11,917,988	11,917,988		30-Oct-07
0	0	-4,245,114	-4,245,114	0	0	-4,245,114	-4,245,114	0	30-Oct-07
0	0	851,390,852	851,390,852	0	0	851,390,852	851,390,852	0	30-Oct-07
0	0	47,790	47,790	0	0	47,790	47,790	0	30-Oct-07
0	0	23,385,830	23,385,830	0	0	23,385,830	23,385,830	0	30-Oct-07
0	0	1,567,704	1,567,704	0	0	1,567,704	1,567,704	0	30-Oct-07
0	0	1,423,526,873	1,423,526,873	0	0	1,423,526,873	1,423,526,873	0	30-Oct-07
0	0	348,481,233	348,481,233			348,481,233	348,481,233		30-Oct-07
0	0	24,935,086	24,935,086			24,935,086	24,935,086		30-Oct-07
0	0	720,675,798	720,675,796	0	0	720,675,798	720,675,796	0	30-Oct-07
0	0	746,599,308	746,599,308			746,599,308	746,599,308		30-Oct-07
0	0	87,844,155	87,844,155			87,844,155	87,844,155		30-Oct-07
0	0	47,185,070	47,185,070			47,185,070	47,185,070		30-Oct-07
0	0	75,055,287	75,055,287			75,055,287	75,055,287		30-Oct-07
0	0	1,884,269,038	1,881,682,606			1,884,269,038	1,881,682,606		30-Oct-07
0	0	-569,777	-569,777	0	0	-569,777	-569,777	0	30-Oct-07
0	0	6,027,935,507	6,027,826,702	0	0	6,027,935,507	6,027,826,702	0	30-Oct-07
0	0	5,123,007	5,123,007	0	0	5,123,007	5,123,007	0	30-Oct-07
0	0	1,383,997	1,383,997			1,383,997	1,383,997		30-Oct-07
0	0	1,726,066	1,726,066			1,726,066	1,726,066		30-Oct-07
0	0	4,490,643	4,490,643			4,490,643	4,490,643		30-Oct-07
0	0	3,183,314,853	3,178,284,303	0	0	3,183,314,853	3,178,284,303	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	-13,928,251	-13,928,251	0	0	-13,928,251	-13,928,251	0	30-Oct-07
0	0	-1,129,657	-1,129,657	0	0	-1,129,657	-1,129,657	0	30-Oct-07
0	0	70,140,408	69,917,479	0	0	70,140,408	69,917,479	0	30-Oct-07
0	0	53,002,085	53,001,518	0	0	53,002,085	53,001,518	0	30-Oct-07
0	0	648,565	648,565			648,565	648,565		30-Oct-07
0	0	4,896,874	4,896,874	0	0	4,896,874	4,896,874	0	30-Oct-07
0	0	10,222,131	10,222,131	0	0	10,222,131	10,222,131	0	30-Oct-07
0	0	29,600	29,600	0	0	29,600	29,600	0	30-Oct-07
0	0	3,173,196	3,173,196			3,173,196	3,173,196		30-Oct-07
0	0	1,043,433,508	1,043,433,508	0	0	1,043,433,508	1,043,433,508	0	30-Oct-07
0	0	-2,627,427	-2,627,427	0	0	-2,627,427	-2,627,427	0	30-Oct-07
0	0	-2,630,846	-2,630,846	0	0	-2,630,846	-2,630,846	0	30-Oct-07
0	0	404,005,351	404,005,351			404,005,351	404,005,351		30-Oct-07
0	0	25,929,904	25,929,904	0	0	25,929,904	25,929,904	0	30-Oct-07
0	0	23	23			23	23		30-Oct-07
0	0	1,017,231,499	1,017,231,499	0	0	1,017,231,499	1,017,231,499	0	30-Oct-07
0	0	4,951,981	4,951,981			4,951,981	4,951,981		30-Oct-07
0	0	191,799,651	191,799,651			191,799,651	191,799,651		30-Oct-07
0	0	4,733,054	4,648,019			4,733,054	4,648,019		30-Oct-07
0	0	74,519,540	74,519,540			74,519,540	74,519,540		30-Oct-07
0	0	-1,673,914	-1,673,914	0	0	-1,673,914	-1,673,914	0	30-Oct-07
0	0	57,003,688	57,003,688	0	0	57,003,688	57,003,688	0	30-Oct-07
0	0	9,296,557	9,296,557			9,296,557	9,296,557		30-Oct-07
0	0	4,823,354	4,823,354			4,823,354	4,823,354		30-Oct-07
0	0	18,253,075	18,253,075	0	0	18,253,075	18,253,075	0	30-Oct-07
0	0	4,326,706	4,326,706			4,326,706	4,326,706		30-Oct-07
0	0	4,831,913	4,831,913			4,831,913	4,831,913		30-Oct-07
0	0	-4,141,368	-4,141,368	0	0	-4,141,368	-4,141,368	0	30-Oct-07
0	0	57,012,040	57,012,040			57,012,040	57,012,040		30-Oct-07
0	0	10,712,870	10,712,870			10,712,870	10,712,870		30-Oct-07
0	0	54,510,320	54,510,320			54,510,320	54,510,320		30-Oct-07
0	0	35,314	35,314			35,314	35,314		30-Oct-07
0	0	524,398,966	524,398,966	0	0	524,398,966	524,398,966	0	30-Oct-07
0	0	133,450,816	133,450,816	0	0	133,450,816	133,450,816	0	30-Oct-07
0	0	2,445,779,126	2,445,779,126	0	0	2,445,779,126	2,445,779,126	0	30-Oct-07
0	0	14,424	14,424			14,424	14,424		30-Oct-07
0	0	155,608,492	155,608,492	0	0	155,608,492	155,608,492	0	30-Oct-07
0	0	42,578,147	42,578,147			42,578,147	42,578,147		30-Oct-07
0	0	1,260,247,659	1,260,247,659	0	0	1,260,247,659	1,260,247,659	0	30-Oct-07
0	0	26,077,337	26,077,337			26,077,337	26,077,337		30-Oct-07
0	0	120,052,836	120,052,836	0	0	120,052,836	120,052,836	0	30-Oct-07
0	0	531,019	531,019			531,019	531,019		30-Oct-07
0	0	0	0	10,875,000,000	10,500,000,000	-10,875,000,000	-10,500,000,000	0	30-Oct-07
0	0	1,248,441,996	1,248,441,996			1,248,441,996	1,248,441,996		30-Oct-07
0	0	595,028,981	595,028,981			595,028,981	595,028,981		30-Oct-07
0	0	3,270,050,769	3,270,050,769			3,270,050,769	3,270,050,769		30-Oct-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	76,147,524	76,147,524			76,147,524	76,147,524		30-Oct-07
0	0	126,222,152	126,222,152			126,222,152	126,222,152		30-Oct-07
0	0	192,327,675	192,327,675	0	0	192,327,675	192,327,675	0	30-Oct-07
0	0	65,988,035	65,988,035			65,988,035	65,988,035		30-Oct-07
0	0	865,417	865,417			865,417	865,417		30-Oct-07
0	0	1,971,745	1,971,745			1,971,745	1,971,745		30-Oct-07
0	0	6,196,335	6,196,335			6,196,335	6,196,335		30-Oct-07
0	0	771,122,217	771,122,217	0	0	771,122,217	771,122,217	0	30-Oct-07
0	0	139	139			139	139		30-Oct-07
0	0	8,800,847	8,800,847			8,800,847	8,800,847		30-Oct-07
0	0	55,325,836	55,325,836			55,325,836	55,325,836		30-Oct-07
0	0	793,331,099	785,952,560			793,331,099	785,952,560		30-Oct-07
0	0	-52,855,000	-52,855,000	0	0	-52,855,000	-52,855,000	0	30-Oct-07
0	0	14,496	14,496			14,496	14,496		30-Oct-07
0	0	23,621,524	23,621,524			23,621,524	23,621,524		30-Oct-07
0	0	56,168,852	56,168,852			56,168,852	56,168,852		30-Oct-07
0	0	14,135,786	14,135,786			14,135,786	14,135,786		30-Oct-07
0	0	27,850,207	27,850,207			27,850,207	27,850,207		30-Oct-07
0	0	5,135,252	5,135,252			5,135,252	5,135,252		30-Oct-07
0	0	175,132,468	175,132,468			175,132,468	175,132,468		30-Oct-07
0	0	76,040,211	76,040,211			76,040,211	76,040,211		30-Oct-07
0	0	72,118	72,118			72,118	72,118		30-Oct-07
0	0	10,561,949	10,561,949			10,561,949	10,561,949		30-Oct-07
0	0	54,510,328	54,510,328			54,510,328	54,510,328		30-Oct-07
0	0	21,277,893	21,277,893			21,277,893	21,277,893		30-Oct-07
0	0	43,271	43,271			43,271	43,271		30-Oct-07
0	0	44,256,824	44,256,824			44,256,824	44,256,824		30-Oct-07
0	0	119,429,497	119,429,497			119,429,497	119,429,497		30-Oct-07
0	0	45,075,367	45,075,367			45,075,367	45,075,367		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	47,955,431	47,955,431	0	0	47,955,431	47,955,431	0	30-Oct-07
0	0	31,842,805	31,842,805	0	0	31,842,805	31,842,805	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	6,566,258	6,566,258			6,566,258	6,566,258		30-Oct-07
0	0	25,380,346	25,380,346			25,380,346	25,380,346		30-Oct-07
0	0	2,415,000,000	2,415,000,000	0	0	2,415,000,000	2,415,000,000	0	30-Oct-07
0	0	25,049,289	25,049,289	0	0	25,049,289	25,049,289	0	30-Oct-07
0	0	213,590,533	213,590,533	0	0	213,590,533	213,590,533	0	30-Oct-07
0	62,519,630	173,322,139	110,802,509	0	0	173,322,139	110,802,509	0	30-Oct-07
0	0	38,951,788	38,951,788	0	0	38,951,788	38,951,788	0	30-Oct-07
0	0	132,192,108	132,192,108	0	0	132,192,108	132,192,108	0	30-Oct-07
0	0	6,335,224	6,335,224	0	0	6,335,224	6,335,224	0	30-Oct-07
0	0	10,015,952	10,015,952	0	0	10,015,952	10,015,952	0	30-Oct-07
0	0	770,906,624	770,906,624	0	0	770,906,624	770,906,624	0	30-Oct-07
0	0	77,918,353	77,918,353	0	0	77,918,353	77,918,353	0	30-Oct-07
0	0	119,172,543	119,172,543	0	0	119,172,543	119,172,543	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	194,428	194,428	0	0	194,428	194,428	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	7,399,000,000	4,250,000,000	-7,399,000,000	-4,250,000,000	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	1,945,833	1,945,833			1,945,833	1,945,833		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	174,105,750	0	0	0	174,105,750	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	84,309	84,309			84,309	84,309		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	69,091	291			69,091	291		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	5,008	0			5,008	0		30-Oct-07
0	0	19	19			19	19		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	-1,874	-1,874	0	0	-1,874	-1,874	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	202,161,697	202,161,697			202,161,697	202,161,697		30-Oct-07
0	0	-896,950	-896,950	0	0	-896,950	-896,950	0	30-Oct-07
0	0	91,921	91,921			91,921	91,921		30-Oct-07
0	0	204,327	204,327			204,327	204,327		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	182,223	182,223			182,223	182,223		30-Oct-07
0	0	34,054	34,054			34,054	34,054		30-Oct-07
0	0	374,599	374,599			374,599	374,599		30-Oct-07
0	0	34,054	34,054			34,054	34,054		30-Oct-07
0	0	160,150	160,150			160,150	160,150		30-Oct-07
0	0	95,058,999	95,058,999			95,058,999	95,058,999		30-Oct-07
0	0	81,327,159	81,327,159			81,327,159	81,327,159		30-Oct-07
0	0	15,000	15,000			15,000	15,000		30-Oct-07
0	0	25,463,167	25,463,167			25,463,167	25,463,167		30-Oct-07
0	0	92,479,603	92,479,603			92,479,603	92,479,603		30-Oct-07
0	0	26,497,114	26,497,114			26,497,114	26,497,114		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	3,637,000,000	3,553,000,000	-3,637,000,000	-3,553,000,000	0	30-Oct-07
0	44,700,000	2,231,457,420	2,186,757,420	0	0	2,231,457,420	2,186,757,420	0	30-Oct-07
0	101,712,317	2,984,804,132	2,883,091,815	0	0	2,984,804,132	2,883,091,815	0	30-Oct-07
0	0	19,942	19,933			19,942	19,933		30-Oct-07
0	0	33,674	0			33,674	0		30-Oct-07
0	0	27,164	2			27,164	2		30-Oct-07
0	0	32,820,001	32,820,001			32,820,001	32,820,001		30-Oct-07
0	0	0	0	43,000,000	43,000,000	-43,000,000	-43,000,000	0	30-Oct-07
0	0	14,398,919	14,398,919			14,398,919	14,398,919		30-Oct-07
0	0	168,965,061	168,965,061			168,965,061	168,965,061		30-Oct-07
0	0	5,145,519	5,145,519			5,145,519	5,145,519		30-Oct-07
0	0	454,301,254	454,301,254			454,301,254	454,301,254		30-Oct-07
0	0	122,598,508	122,598,508			122,598,508	122,598,508		30-Oct-07
0	0	1,102,661	1,102,661			1,102,661	1,102,661		30-Oct-07
0	0	26,217,500	26,217,500			26,217,500	26,217,500		30-Oct-07
0	0	57,469,000	57,469,000			57,469,000	57,469,000		30-Oct-07
0	0	89,423,725	89,423,725			89,423,725	89,423,725		30-Oct-07
0	0	53,430,000	53,430,000			53,430,000	53,430,000		30-Oct-07
0	0	8,283,703	8,283,703			8,283,703	8,283,703		30-Oct-07
0	0	37,379,360	37,379,360	0	0	37,379,360	37,379,360	0	30-Oct-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	30-Oct-07
0	0	265,517,626	265,517,626	0	0	265,517,626	265,517,626	0	30-Oct-07
0	0	4,360,588	4,360,588			4,360,588	4,360,588		30-Oct-07
0	0	1,406,103	0			1,406,103	0		30-Oct-07
0	0	216,890	216,890			216,890	216,890		30-Oct-07
0	0	428	428			428	428		30-Oct-07
0	0	4,619,027	4,619,027			4,619,027	4,619,027		30-Oct-07
0	0	135	135			135	135		30-Oct-07
0	0	73,930,999	73,930,999			73,930,999	73,930,999		30-Oct-07
0	0	18,029,525	18,029,525			18,029,525	18,029,525		30-Oct-07
0	0	90,697,529	90,697,529			90,697,529	90,697,529		30-Oct-07
0	0	57,571,923	57,571,923			57,571,923	57,571,923		30-Oct-07
0	0	0	0	727,000,000	710,000,000	-727,000,000	-710,000,000	0	30-Oct-07
0	207,880,616	17,350,422,328	15,142,541,712	14,868,000,000	12,495,000,000	2,482,422,328	2,647,541,712	0	30-Oct-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	-156,405,537	-156,405,537	0	0	-156,405,537	-156,405,537	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	14,726,677	0			14,726,677	0		30-Oct-07
0	0	8	0			8	0		30-Oct-07
0	0	474	474			474	474		30-Oct-07
0	0	100,908	0			100,908	0		30-Oct-07
0	0	139,539,459	139,539,459			139,539,459	139,539,459		30-Oct-07
0	0	246,701,116	0			246,701,116	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,026,059	0			8,026,059	0		30-Oct-07
0	0	24,669,529	0			24,669,529	0		30-Oct-07
0	0	9,081,024	9,081,024			9,081,024	9,081,024		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,414,768	12,414,768	0	0	12,414,768	12,414,768	0	30-Oct-07
0	0	7,785,229	7,785,229			7,785,229	7,785,229		30-Oct-07
0	71,131,323	71,131,323	0	0	0	71,131,323	0	0	30-Oct-07
0	0	20,356,420	20,356,420			20,356,420	20,356,420		30-Oct-07
0	0	615,193	615,193			615,193	615,193		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	85,173,483	85,173,483			85,173,483	85,173,483		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	223,275,463	0			223,275,463	0		30-Oct-07
0	0	471,454,140	0			471,454,140	0		30-Oct-07
0	0	4,093,631	4,093,631			4,093,631	4,093,631		30-Oct-07
0	0	5,498,086	5,498,086			5,498,086	5,498,086		30-Oct-07
0	0	681,518	681,518			681,518	681,518		30-Oct-07
0	0	346,947	346,947			346,947	346,947		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,180,730	34,140	0	0	12,180,730	34,140	0	30-Oct-07
0	0	37,869,746	37,869,746			37,869,746	37,869,746		30-Oct-07
0	0	6,564,090	6,564,090			6,564,090	6,564,090		30-Oct-07
0	0	82,843,000	82,843,000			82,843,000	82,843,000		30-Oct-07
0	0	16,157,490	16,157,490			16,157,490	16,157,490		30-Oct-07
0	0	109,209,543	109,209,543			109,209,543	109,209,543		30-Oct-07
0	0	28,293,690	28,293,690			28,293,690	28,293,690		30-Oct-07
0	0	173,791,319	173,791,319			173,791,319	173,791,319		30-Oct-07
0	0	32,228,000	32,228,000			32,228,000	32,228,000		30-Oct-07
0	0	160,307,611	160,307,611			160,307,611	160,307,611		30-Oct-07
0	0	104,462,479	104,462,479			104,462,479	104,462,479		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	37,130,400	37,130,400			37,130,400	37,130,400		30-Oct-07
0	0	134,863,081	134,863,081			134,863,081	134,863,081		30-Oct-07
0	0	61,215,000	61,215,000			61,215,000	61,215,000		30-Oct-07
0	0	167,075,410	167,075,410			167,075,410	167,075,410		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	52,976,368	52,976,368			52,976,368	52,976,368		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	42,768,450	42,768,450			42,768,450	42,768,450		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	108,486,125	108,486,125			108,486,125	108,486,125		30-Oct-07
0	0	526,522	526,522			526,522	526,522		30-Oct-07
0	0	2,957,826	2,957,826			2,957,826	2,957,826		30-Oct-07
0	0	8,915,340	8,915,340			8,915,340	8,915,340		30-Oct-07
0	0	48,456,240	48,456,240			48,456,240	48,456,240		30-Oct-07
0	0	11,552,989	11,552,989			11,552,989	11,552,989		30-Oct-07
0	0	66,307,600	66,307,600			66,307,600	66,307,600		30-Oct-07
0	0	31,883,204	31,883,204			31,883,204	31,883,204		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	64,778,388	64,778,388			64,778,388	64,778,388		30-Oct-07
0	0	28,618,330	28,618,330			28,618,330	28,618,330		30-Oct-07
0	0	4,493,777	4,493,777			4,493,777	4,493,777		30-Oct-07
0	0	38,586,200	38,586,200			38,586,200	38,586,200		30-Oct-07
0	0	9,703,140	9,703,140			9,703,140	9,703,140		30-Oct-07
0	0	232,881,368	232,881,368			232,881,368	232,881,368		30-Oct-07
0	0	19,018,350	19,018,350			19,018,350	19,018,350		30-Oct-07
0	0	159,728,440	159,728,440			159,728,440	159,728,440		30-Oct-07
0	0	29,263,034	29,263,034			29,263,034	29,263,034		30-Oct-07
0	0	4,715,886,774	4,715,886,774			4,715,886,774	4,715,886,774		30-Oct-07
0	0	7,644,690	7,644,690			7,644,690	7,644,690		30-Oct-07
0	0	7,860,030	7,860,030			7,860,030	7,860,030		30-Oct-07
0	0	28,395,180	28,395,180			28,395,180	28,395,180		30-Oct-07
0	0	16,391,813	16,391,813			16,391,813	16,391,813		30-Oct-07
0	0	5,493,890	5,493,890			5,493,890	5,493,890		30-Oct-07
0	0	1,757,600	1,757,600			1,757,600	1,757,600		30-Oct-07
0	0	13,169,640	13,169,640			13,169,640	13,169,640		30-Oct-07
0	0	2,300,122	2,300,122			2,300,122	2,300,122		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,907,932	1,907,932			1,907,932	1,907,932		30-Oct-07
0	0	28,478,929	28,478,929			28,478,929	28,478,929		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	1,636,017,466	0	1,550,000,000	900,000,000	86,017,466	-900,000,000	0	30-Oct-07
0	0	528,045,988	0	0	0	528,045,988	0	0	30-Oct-07
0	0	51,331,003	51,331,003			51,331,003	51,331,003		30-Oct-07
0	0	18,034,594	18,034,594	0	0	18,034,594	18,034,594	0	30-Oct-07
0	0	6,948,045,527	-3,683,477	1,550,000,000	400,000,000	5,398,045,527	-403,683,477	0	30-Oct-07
0	0	2,611,671,150	2,403,253,893	2,200,000,000	2,100,000,000	411,671,150	303,253,893	0	30-Oct-07
1,460,294,488	0	39,866,601,702	11,971,980,929	0	0	39,866,601,702	11,971,980,929	0	30-Oct-07
0	0	20,442,110,710	236,825,940	61,600,000,000	17,400,000,000	-41,157,889,290	-17,163,174,060	0	30-Oct-07
0	0	526,890,148	151,417,622	0	0	526,890,148	151,417,622	0	30-Oct-07
0	0	0	0	500,000,000	0	-500,000,000	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	82,643,125	79,484,902	0	0	82,643,125	79,484,902	0	30-Oct-07
0	0	40,567,463	40,567,463			40,567,463	40,567,463		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	31,908,919	31,908,919			31,908,919	31,908,919		30-Oct-07
0	0	16,555,647	16,228,239	0	0	16,555,647	16,228,239	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,634,654	5,539,875	0	0	5,634,654	5,539,875	0	30-Oct-07
0	0	7,302,391	7,302,391	0	0	7,302,391	7,302,391	0	30-Oct-07
0	0	428,201	428,201	0	0	428,201	428,201	0	30-Oct-07
0	0	130,462	130,305	0	0	130,462	130,305	0	30-Oct-07
0	0	2,007,000	2,007,000			2,007,000	2,007,000		30-Oct-07
0	0	701,700	700,899	0	0	701,700	700,899	0	30-Oct-07
0	0	330,765	330,386	0	0	330,765	330,386	0	30-Oct-07
0	0	75,776	75,689	0	0	75,776	75,689	0	30-Oct-07
0	0	1,061,265	1,060,055	0	0	1,061,265	1,060,055	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,680,958	17,680,958			17,680,958	17,680,958		30-Oct-07
0	0	1,359,206	1,359,206			1,359,206	1,359,206		30-Oct-07
0	0	49	49			49	49		30-Oct-07
0	0	86,340,217	27,026,247			86,340,217	27,026,247		30-Oct-07
0	0	14,042,784	14,042,784			14,042,784	14,042,784		30-Oct-07
0	0	7,894,586	2,582,722	0	0	7,894,586	2,582,722	0	30-Oct-07
0	0	217,980,490	217,980,490			217,980,490	217,980,490		30-Oct-07
0	0	154,637,442	154,637,442			154,637,442	154,637,442		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	20,897	20,897			20,897	20,897		30-Oct-07
0	0	2	2			2	2		30-Oct-07
0	0	2,393,866	2,393,866	0	0	2,393,866	2,393,866	0	30-Oct-07
0	0	29,019	29,019	0	0	29,019	29,019	0	30-Oct-07
0	0	1,472,898	1,472,898	0	0	1,472,898	1,472,898	0	30-Oct-07
0	0	10,898,810	10,898,810			10,898,810	10,898,810		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,378,383	17,378,383	0	0	17,378,383	17,378,383	0	30-Oct-07
0	0	1,885	1,885			1,885	1,885		30-Oct-07
0	0	847,366,388	847,366,388	0	0	847,366,388	847,366,388	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	466,202,014	466,202,014	0	0	466,202,014	466,202,014	0	30-Oct-07
0	0	404,895,006	404,895,006			404,895,006	404,895,006		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	15,560,361	15,560,361	0	0	15,560,361	15,560,361	0	30-Oct-07
0	0	30,746,211	30,746,211	0	0	30,746,211	30,746,211	0	30-Oct-07
0	0	2,036,954	2,036,954	0	0	2,036,954	2,036,954	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	90,814,167	90,814,167			90,814,167	90,814,167		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	4,949,117	4,949,117			4,949,117	4,949,117		30-Oct-07
0	0	9,399,142	9,399,142			9,399,142	9,399,142		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,597,055	3,597,055			3,597,055	3,597,055		30-Oct-07
0	0	5,445,637	5,445,637	0	0	5,445,637	5,445,637	0	30-Oct-07
0	0	466,268	466,268			466,268	466,268		30-Oct-07
0	0	1,335,777	1,335,777	0	0	1,335,777	1,335,777	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	661,617	661,617	0	0	661,617	661,617	0	30-Oct-07
0	0	3,188,302	3,188,302			3,188,302	3,188,302		30-Oct-07
0	0	968,691	968,691			968,691	968,691		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	660,595	660,595			660,595	660,595		30-Oct-07
0	0	4,664,414	4,664,414			4,664,414	4,664,414		30-Oct-07
0	0	10,479,704	10,479,704			10,479,704	10,479,704		30-Oct-07
0	0	7,872,200	7,872,200			7,872,200	7,872,200		30-Oct-07
0	0	35,623,313	35,623,313			35,623,313	35,623,313		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,804,077,943	258,735,484	0	0	1,804,077,943	258,735,484	0	30-Oct-07
0	0	0	0	13,000,000,000	7,300,000,000	-13,000,000,000	-7,300,000,000	0	30-Oct-07
0	0	23,928,951	23,928,951	0	0	23,928,951	23,928,951	0	30-Oct-07
0	0	136,500,000	0	0	0	136,500,000	0	0	30-Oct-07
0	0	20,956,170	20,036,190	0	0	20,956,170	20,036,190	0	30-Oct-07
0	0	1,259,985	1,237,945			1,259,985	1,237,945		30-Oct-07
0	0	136,966,530	133,222,426	0	0	136,966,530	133,222,426	0	30-Oct-07
0	0	379,825	379,825	0	0	379,825	379,825	0	30-Oct-07
0	0	111,286,173	109,749,408	0	0	111,286,173	109,749,408	0	30-Oct-07
0	0	450,487,653	443,808,907	0	0	450,487,653	443,808,907	0	30-Oct-07
0	0	5,901,378	5,901,378			5,901,378	5,901,378		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	160,617,166	160,617,166	0	0	160,617,166	160,617,166	0	30-Oct-07
0	0	959,451	959,451			959,451	959,451		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,285,239	17,285,239			17,285,239	17,285,239		30-Oct-07
0	0	-1,566	-1,566	0	0	-1,566	-1,566	0	30-Oct-07
0	0	3,017,757	3,017,757			3,017,757	3,017,757		30-Oct-07
0	0	73,500	73,500			73,500	73,500		30-Oct-07
0	0	8,656,055	8,656,055	0	0	8,656,055	8,656,055	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	161,234	161,234			161,234	161,234		30-Oct-07
0	0	58,470,814	58,470,814	0	0	58,470,814	58,470,814	0	30-Oct-07
0	0	910,244,442	33,699,150	0	0	910,244,442	33,699,150	0	30-Oct-07
0	0	-258,255,148	-258,255,148	0	0	-258,255,148	-258,255,148	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
5,896,163,702	0	8,088,730,912	2,192,567,210	5,000,000,000	1,300,000,000	3,088,730,912	892,567,210	0	30-Oct-07
0	0	1,563,967,629	64,334,274	12,400,000,000	500,000,000	-10,836,032,371	-435,665,726	0	30-Oct-07
0	0	295,616,668	225,616,668	0	0	295,616,668	225,616,668	0	30-Oct-07
0	0	222,401	222,401			222,401	222,401		30-Oct-07
0	0	432,401,279	19,152,936			432,401,279	19,152,936		30-Oct-07
0	0	235	235			235	235		30-Oct-07
0	0	2,091,015	2,091,015	0	0	2,091,015	2,091,015	0	30-Oct-07
0	0	18,555,153	18,555,153			18,555,153	18,555,153		30-Oct-07
0	0	535,838,743	535,838,743			535,838,743	535,838,743		30-Oct-07
0	0	1,991,929	1,991,929			1,991,929	1,991,929		30-Oct-07
0	0	793,526,392	0			793,526,392	0		30-Oct-07
0	0	101,932,360	0			101,932,360	0		30-Oct-07
0	0	7,406,984,036	0	0	0	7,406,984,036	0	0	30-Oct-07
0	0	166,545,939	0			166,545,939	0		30-Oct-07
0	0	64,040,794	0			64,040,794	0		30-Oct-07
0	0	2,919,555,657	0			2,919,555,657	0		30-Oct-07
0	0	85,512,766	0			85,512,766	0		30-Oct-07
0	0	65,770,550	0			65,770,550	0		30-Oct-07
0	0	38,846,538	0			38,846,538	0		30-Oct-07
0	0	101,628,570	101,628,570	0	0	101,628,570	101,628,570	0	30-Oct-07
0	0	-1,123,934,842	2,176,811	5,350,000,000	0	-6,473,934,842	2,176,811	0	30-Oct-07
0	0	1,571,531,877	673,431			1,571,531,877	673,431		30-Oct-07
0	0	68,175,000	0			68,175,000	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	10,112,147,057	125,010,412			10,112,147,057	125,010,412		30-Oct-07
0	0	504,476,200	0			504,476,200	0		30-Oct-07
0	0	150,935,537	6,672,134			150,935,537	6,672,134		30-Oct-07
0	0	6,181,390	137,199			6,181,390	137,199		30-Oct-07
0	0	72,755	72,755			72,755	72,755		30-Oct-07
0	0	104,130,750	0			104,130,750	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	922,093,997	0	0	0	922,093,997	0	0	30-Oct-07
0	0	14,838,710	0			14,838,710	0		30-Oct-07
0	0	10,229,272	0			10,229,272	0		30-Oct-07
0	0	26,582,072	0			26,582,072	0		30-Oct-07
0	0	1,864,576	0			1,864,576	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,045,875,164	0	0	0	5,045,875,164	0	0	30-Oct-07
0	0	352,612	0			352,612	0		30-Oct-07
0	0	751,046,427	0			751,046,427	0		30-Oct-07
0	0	31,856,268	0			31,856,268	0		30-Oct-07
0	0	3,713,801,964	0			3,713,801,964	0		30-Oct-07
0	0	7,814,164,515	0			7,814,164,515	0		30-Oct-07
0	0	-5,491,000,142	0	0	0	-5,491,000,142	0	0	30-Oct-07
0	0	35,078,803	0			35,078,803	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	65,622,041	0			65,622,041	0		30-Oct-07
0	0	4,654,002,632	0			4,654,002,632	0		30-Oct-07
0	0	131,230,447	0			131,230,447	0		30-Oct-07
0	0	-40,680,969,719	0	0	0	-40,680,969,719	0	0	30-Oct-07
0	0	114,805,501	0			114,805,501	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	23,637,385	23,637,385	0	0	23,637,385	23,637,385	0	30-Oct-07
0	0	9,664,028,451	0	0	0	9,664,028,451	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	813,071,491	813,071,491			813,071,491	813,071,491		30-Oct-07
0	0	1,007,112,463	0			1,007,112,463	0		30-Oct-07
0	0	12,331,995,665	105,423			12,331,995,665	105,423		30-Oct-07
0	0	14,231,934,866	157,062,977			14,231,934,866	157,062,977		30-Oct-07
0	0	9,264,472,666	0			9,264,472,666	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	5,088,557	5,088,557			5,088,557	5,088,557		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	642,494,570	642,494,570			642,494,570	642,494,570		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	263,041,723	263,041,723	0	0	263,041,723	263,041,723	0	30-Oct-07
0	0	-1,362,954,745	0	0	0	-1,362,954,745	0	0	30-Oct-07
0	0	843,828,714	0			843,828,714	0		30-Oct-07
0	0	133,212,360	0			133,212,360	0		30-Oct-07
0	0	2,574,196,994	0			2,574,196,994	0		30-Oct-07
0	0	14,620,306,285	0			14,620,306,285	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	3,440,389,147	0	0	0	3,440,389,147	0	0	30-Oct-07
0	0	891,319,641	0			891,319,641	0		30-Oct-07
0	0	1,935,069,216	0	0	0	1,935,069,216	0	0	30-Oct-07
0	0	526,944,515	0			526,944,515	0		30-Oct-07
0	0	8,434,612,196	0			8,434,612,196	0		30-Oct-07
0	0	665,411	665,411			665,411	665,411		30-Oct-07
0	0	26,221,695	0			26,221,695	0		30-Oct-07
0	0	868,824,493	0			868,824,493	0		30-Oct-07
0	0	56,802,144	56,802,144			56,802,144	56,802,144		30-Oct-07
0	0	85,897,530	85,897,530			85,897,530	85,897,530		30-Oct-07
0	0	1,091,954,017	0			1,091,954,017	0		30-Oct-07
0	0	18,499,569	0			18,499,569	0		30-Oct-07
0	0	454,097,320	0			454,097,320	0		30-Oct-07
0	0	1,983,504,087	0			1,983,504,087	0		30-Oct-07
0	0	2,666,379,304	0			2,666,379,304	0		30-Oct-07
0	0	3,967,584,107	0			3,967,584,107	0		30-Oct-07
0	0	232,356,010	0			232,356,010	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	277,636,059	0			277,636,059	0		30-Oct-07
0	0	128,087,445	0			128,087,445	0		30-Oct-07
0	0	0	0	50,090,000,000	1,000,000,000	-50,090,000,000	-1,000,000,000	0	30-Oct-07
0	0	5,137,073	5,137,073			5,137,073	5,137,073		30-Oct-07
0	0	14,106,032	14,106,032			14,106,032	14,106,032		30-Oct-07
0	0	28,030,417	28,030,417	250,000,000	250,000,000	-221,969,583	-221,969,583	0	30-Oct-07
0	0	47,525,208	47,525,208	0	0	47,525,208	47,525,208	0	30-Oct-07
0	0	96,928,658	0	0	0	96,928,658	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	47,525,208	47,525,208	0	0	47,525,208	47,525,208	0	30-Oct-07
0	0	0	0	250,000,000	250,000,000	-250,000,000	-250,000,000	0	30-Oct-07
0	0	0	0	1,100,000,000	0	-1,100,000,000	0	0	30-Oct-07
0	0	128,573	128,573			128,573	128,573		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,092,885,805	0	0	0	1,092,885,805	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	8,600,000,000	3,206,000,000	-8,600,000,000	-3,206,000,000	0	30-Oct-07
0	0	916,131,204	0	0	0	916,131,204	0	0	30-Oct-07
377,990,566	0	9,065,930,377	3,098,892,643	0	0	9,065,930,377	3,098,892,643	0	30-Oct-07
0	0	212,760,839	61,143,182	0	0	212,760,839	61,143,182	0	30-Oct-07
0	0	28,829,338	0	0	0	28,829,338	0	0	30-Oct-07
0	0	10,318,880	10,318,880	0	0	10,318,880	10,318,880	0	30-Oct-07
0	0	375,765,999	375,765,999			375,765,999	375,765,999		30-Oct-07
0	0	3,995,864	3,995,864			3,995,864	3,995,864		30-Oct-07
0	0	311,607	311,607			311,607	311,607		30-Oct-07
0	0	155,057,533	155,057,533			155,057,533	155,057,533		30-Oct-07
0	0	12,268,766	11,157,067			12,268,766	11,157,067		30-Oct-07
0	0	3,226,128	3,226,128			3,226,128	3,226,128		30-Oct-07
0	0	1,630,474	1,630,474			1,630,474	1,630,474		30-Oct-07
0	0	1,320,244	1,320,244			1,320,244	1,320,244		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,591,764	0			1,591,764	0		30-Oct-07
0	0	1,383,670	0			1,383,670	0		30-Oct-07
0	0	38,932,556	38,932,556			38,932,556	38,932,556		30-Oct-07
0	0	5,041,102	5,041,102			5,041,102	5,041,102		30-Oct-07
0	0	3,076,867	3,076,867			3,076,867	3,076,867		30-Oct-07
0	0	714,924	714,924			714,924	714,924		30-Oct-07
0	0	3,790,880	0			3,790,880	0		30-Oct-07
0	0	5,257,958	5,257,958			5,257,958	5,257,958		30-Oct-07
0	0	14,046,377	14,046,377			14,046,377	14,046,377		30-Oct-07
0	0	63,765,528	63,765,528			63,765,528	63,765,528		30-Oct-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	248,206,486	211,055,515			248,206,486	211,055,515		30-Oct-07
0	0	175,846,561	5,625,409			175,846,561	5,625,409		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	26,108,400	26,108,400			26,108,400	26,108,400		30-Oct-07
0	0	21,360,142	21,360,142			21,360,142	21,360,142		30-Oct-07
0	0	24,555,697	0			24,555,697	0		30-Oct-07
0	0	67,538,426	67,538,426			67,538,426	67,538,426		30-Oct-07
0	0	29,400,129	23,610,453			29,400,129	23,610,453		30-Oct-07
0	0	95,815,243	95,815,243			95,815,243	95,815,243		30-Oct-07
0	0	28,921,595	19,600,809			28,921,595	19,600,809		30-Oct-07
0	0	733,013	733,013			733,013	733,013		30-Oct-07
0	0	945,832	945,832			945,832	945,832		30-Oct-07
0	0	308,463,126	61,568,731	0	0	308,463,126	61,568,731	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	327,864,087	327,864,087	1,800,000,000	350,000,000	-1,472,135,913	-22,135,913	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	9,331,171	6,091,934			9,331,171	6,091,934		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	86,808,078	57,053,379			86,808,078	57,053,379		30-Oct-07
0	0	8,130,728	8,130,728			8,130,728	8,130,728		30-Oct-07
0	0	37,579,461	34,249,355			37,579,461	34,249,355		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,070,709	13,377,090			17,070,709	13,377,090		30-Oct-07
0	0	8,185,387	7,920,321			8,185,387	7,920,321		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	127	0			127	0		30-Oct-07
0	0	18,260,408	10,392,383			18,260,408	10,392,383		30-Oct-07
0	0	83,588,406	47,817,080			83,588,406	47,817,080		30-Oct-07
0	0	56,851,531	56,851,531			56,851,531	56,851,531		30-Oct-07
0	0	25,609,799	18,383,954			25,609,799	18,383,954		30-Oct-07
0	0	31,413,075	0	0	0	31,413,075	0	0	30-Oct-07
0	0	54,661,714	38,575,111			54,661,714	38,575,111		30-Oct-07
0	0	10,870,085	9,453,688			10,870,085	9,453,688		30-Oct-07
0	0	47,197,838	35,546,209			47,197,838	35,546,209		30-Oct-07
0	0	68,829,189	51,487,807			68,829,189	51,487,807		30-Oct-07
0	0	68,366	0			68,366	0		30-Oct-07
0	0	31,259,401	26,611,643			31,259,401	26,611,643		30-Oct-07
0	0	68,286,775	68,286,775			68,286,775	68,286,775		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,266,179	934,252			1,266,179	934,252		30-Oct-07
0	0	707,555	689,574			707,555	689,574		30-Oct-07
0	0	33,112,941	24,294,880			33,112,941	24,294,880		30-Oct-07
0	0	6,961,604	5,636,697			6,961,604	5,636,697		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	6,371,567	4,478,406			6,371,567	4,478,406		30-Oct-07
0	0	22,460,891	0			22,460,891	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	609,468	0			609,468	0		30-Oct-07
0	0	39,977	682			39,977	682		30-Oct-07
0	0	2,173,899	1,751,688			2,173,899	1,751,688		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	4,435,315	2,920,279			4,435,315	2,920,279		30-Oct-07
0	0	88,105,539	63,534,647			88,105,539	63,534,647		30-Oct-07
0	0	15,356,362	12,158,152			15,356,362	12,158,152		30-Oct-07
0	0	96,350,501	75,208,920			96,350,501	75,208,920		30-Oct-07
0	0	1,790,176	1,790,176			1,790,176	1,790,176		30-Oct-07
0	0	30,410,816	27,683,576			30,410,816	27,683,576		30-Oct-07
0	0	85,274,058	85,270,808			85,274,058	85,270,808		30-Oct-07
0	0	28,401,479	24,254,045			28,401,479	24,254,045		30-Oct-07
0	0	17,302,036	14,571,118			17,302,036	14,571,118		30-Oct-07
0	0	190,475,288	142,804,851			190,475,288	142,804,851		30-Oct-07
0	0	276,550	182,690			276,550	182,690		30-Oct-07
0	0	3,874,944	2,561,847			3,874,944	2,561,847		30-Oct-07
0	0	1,210,579	798,167			1,210,579	798,167		30-Oct-07
0	0	2,562,677	1,693,234			2,562,677	1,693,234		30-Oct-07
0	0	227,315,489	163,480,570			227,315,489	163,480,570		30-Oct-07
0	0	22,075,254	14,666,465			22,075,254	14,666,465		30-Oct-07
0	0	14,240,737	9,469,113			14,240,737	9,469,113		30-Oct-07
0	0	280,830	242,968			280,830	242,968		30-Oct-07
0	0	47,805	47,805			47,805	47,805		30-Oct-07
0	0	1,722,253	944,743			1,722,253	944,743		30-Oct-07
0	0	5,788,316	2,261,948			5,788,316	2,261,948		30-Oct-07
0	0	4,608	0			4,608	0		30-Oct-07
0	0	120,184	13,182			120,184	13,182		30-Oct-07
0	0	12,641,970	9,824,872			12,641,970	9,824,872		30-Oct-07
0	0	25,757	25,757			25,757	25,757		30-Oct-07
0	0	119,650,853	119,650,853	0	0	119,650,853	119,650,853	0	30-Oct-07
0	0	0	0	2,700,000,000	2,650,000,000	-2,700,000,000	-2,650,000,000	0	30-Oct-07
0	0	17,724,202,987	0	10,000,000,000	0	7,724,202,987	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	458,616	458,616			458,616	458,616		30-Oct-07
0	0	823,200	823,200			823,200	823,200		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	709,120	709,120			709,120	709,120		30-Oct-07
0	0	11,889,909,210	46,137,519			11,889,909,210	46,137,519		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	-19,571,184,919	0			-19,571,184,919	0		30-Oct-07
0	0	-823,201	-823,201	0	0	-823,201	-823,201	0	30-Oct-07
0	0	-7,041,379,586	-46,846,636	0	0	-7,041,379,586	-46,846,636	0	30-Oct-07
0	0	-458,616	-458,616	0	0	-458,616	-458,616	0	30-Oct-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	84,367,118	127,888	0	0	84,367,118	127,888	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	71,241	71,241			71,241	71,241		30-Oct-07
0	0	1,771,482	1,771,482			1,771,482	1,771,482		30-Oct-07
0	0	936,819	936,819			936,819	936,819		30-Oct-07
0	0	43,471	43,471			43,471	43,471		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,461,263	1,461,263			1,461,263	1,461,263		30-Oct-07
0	0	636,628	636,628			636,628	636,628		30-Oct-07
0	0	5,259,072	5,259,072			5,259,072	5,259,072		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	89,885	0	0	0	89,885	0	0	30-Oct-07
0	0	3	3	0	0	3	3	0	30-Oct-07
0	0	109,382,929	102,284,380			109,382,929	102,284,380		30-Oct-07
0	0	133,044,986	130,390,695	0	0	133,044,986	130,390,695	0	30-Oct-07
0	0	627,562,423	0	0	0	627,562,423	0	0	30-Oct-07
0	0	233,600,587	0	600,000,000	0	-366,399,413	0	0	30-Oct-07
307,852	0	307,852	0			307,852	0		30-Oct-07
150,295	0	150,295	0			150,295	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
270,423	0	270,423	0			270,423	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
10,437	0	10,437	0			10,437	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,820	0	1,820	0			1,820	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
12,517	0	12,517	0			12,517	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
109,833	0	109,833	0			109,833	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
4,023	0	4,023	0			4,023	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
51,010	0	51,010	0			51,010	0		30-Oct-07
2,591	0	2,591	0			2,591	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
491	0	491	0			491	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
193,585	0	193,585	0			193,585	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
60,222	0	60,222	0			60,222	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
679	0	679	0			679	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
14	0	14	0			14	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
163	0	163	0			163	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
220	0	220	0			220	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
35,431	0	35,431	0			35,431	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
518,334	0	518,334	0			518,334	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,078	0	1,078	0			1,078	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
103	0	103	0			103	0		30-Oct-07
103	0	103	0			103	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
467	0	467	0			467	0		30-Oct-07
467	0	467	0			467	0		30-Oct-07
467	0	467	0			467	0		30-Oct-07
463	0	463	0			463	0		30-Oct-07
1,919	0	1,919	0			1,919	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,629,386	0	1,629,386	0			1,629,386	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
490,239	0	490,239	0			490,239	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-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	30-Oct-07
245	0	245	0			245	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
181	0	181	0			181	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
6,801	0	6,801	0			6,801	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
150	0	150	0			150	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
102,894	0	102,894	0			102,894	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
1,541	0	1,541	0			1,541	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
2,522	0	2,522	0			2,522	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
63	0	63	0			63	0		30-Oct-07
698	0	698	0			698	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
361,052	0	361,052	0			361,052	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
63	0	63	0			63	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
5,944	0	5,944	0			5,944	0		30-Oct-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
1,477	0	1,477	0			1,477	0		30-Oct-07
2,818	0	2,818	0			2,818	0		30-Oct-07
82	0	82	0			82	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	837,980	0			837,980	0		30-Oct-07
0	0	548,808	0			548,808	0		30-Oct-07
0	0	322,142	0			322,142	0		30-Oct-07
0	0	118,699	0			118,699	0		30-Oct-07
0	0	4,797,467	0			4,797,467	0		30-Oct-07
0	0	168,096	0			168,096	0		30-Oct-07
0	0	2,500,486	0			2,500,486	0		30-Oct-07
0	0	24,364	0			24,364	0		30-Oct-07
0	0	47,420	0			47,420	0		30-Oct-07
0	0	66,327,461	0			66,327,461	0		30-Oct-07
0	0	225,234	0			225,234	0		30-Oct-07
0	0	956	0			956	0		30-Oct-07
0	0	2,272,417	0			2,272,417	0		30-Oct-07
0	0	2,160,427	0			2,160,427	0		30-Oct-07
0	0	1,707,324	0			1,707,324	0		30-Oct-07
0	0	6,253,295	0			6,253,295	0		30-Oct-07
0	0	1,356,200	0			1,356,200	0		30-Oct-07
0	0	188,515	0			188,515	0		30-Oct-07
0	0	13,887,046	0			13,887,046	0		30-Oct-07
0	0	13,138	0			13,138	0		30-Oct-07
0	0	5,101,118	0			5,101,118	0		30-Oct-07
0	0	11,418,629	1,106,491			11,418,629	1,106,491		30-Oct-07
0	0	4,737	0			4,737	0		30-Oct-07
0	0	140	0			140	0		30-Oct-07
0	0	210	0			210	0		30-Oct-07
0	0	2,021,124	1,636,881			2,021,124	1,636,881		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,983,793	0			3,983,793	0		30-Oct-07
0	0	5,937,179	0			5,937,179	0		30-Oct-07
0	0	357,374	0			357,374	0		30-Oct-07
0	0	4,318,370	0			4,318,370	0		30-Oct-07
0	0	905,746	0			905,746	0		30-Oct-07
0	0	164,431	0			164,431	0		30-Oct-07
0	0	957,886	0			957,886	0		30-Oct-07
0	0	12,408,362	0			12,408,362	0		30-Oct-07
0	0	11,030,649	0			11,030,649	0		30-Oct-07
0	0	63,359	0			63,359	0		30-Oct-07
0	0	2,018,406	0			2,018,406	0		30-Oct-07
0	0	4,770,761	0			4,770,761	0		30-Oct-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	1,278,971	0			1,278,971	0		30-Oct-07
0	0	4,433,019	304,103			4,433,019	304,103		30-Oct-07
0	0	11,475	0			11,475	0		30-Oct-07
0	0	91,406,555	1,088,983			91,406,555	1,088,983		30-Oct-07
0	0	251,393	0			251,393	0		30-Oct-07
0	0	657,723	0			657,723	0		30-Oct-07
0	0	31,365,471	0			31,365,471	0		30-Oct-07
0	0	61,853,550	0			61,853,550	0		30-Oct-07
0	0	69,519,650	0			69,519,650	0		30-Oct-07
0	0	328,862	0			328,862	0		30-Oct-07
0	0	1,994,566	0			1,994,566	0		30-Oct-07
0	0	78,713,241	18,616,993			78,713,241	18,616,993		30-Oct-07
0	0	497,813	0			497,813	0		30-Oct-07
0	0	6,634,055	0			6,634,055	0		30-Oct-07
0	0	880,417	0			880,417	0		30-Oct-07
0	0	164,431	0			164,431	0		30-Oct-07
0	0	243,935	0			243,935	0		30-Oct-07
0	0	475,858	0			475,858	0		30-Oct-07
0	0	5,285,493	0			5,285,493	0		30-Oct-07
0	0	10,520,390	0			10,520,390	0		30-Oct-07
0	0	12,536,461	0			12,536,461	0		30-Oct-07
0	0	58,369	0			58,369	0		30-Oct-07
0	0	371,551,111	7,005,637			371,551,111	7,005,637		30-Oct-07
0	0	690,259	0			690,259	0		30-Oct-07
0	0	13,434,101	1,932,090			13,434,101	1,932,090		30-Oct-07
0	0	294,558	0			294,558	0		30-Oct-07
0	0	386,960	0			386,960	0		30-Oct-07
0	0	273,253	0			273,253	0		30-Oct-07
0	0	250,172	0			250,172	0		30-Oct-07
0	0	33,885,866	0			33,885,866	0		30-Oct-07
0	0	505,309	0			505,309	0		30-Oct-07
0	0	778,884	55,352			778,884	55,352		30-Oct-07
0	0	1,163	0			1,163	0		30-Oct-07
0	0	422,194	0			422,194	0		30-Oct-07
0	0	2,916,409	0			2,916,409	0		30-Oct-07
0	0	766,663	0			766,663	0		30-Oct-07
0	0	455,113	0			455,113	0		30-Oct-07
0	0	2,234,874	701,480			2,234,874	701,480		30-Oct-07
0	0	337,506	0			337,506	0		30-Oct-07
0	0	84,376	0			84,376	0		30-Oct-07
0	0	283,147	0			283,147	0		30-Oct-07
0	0	18,760,213	11,014,161			18,760,213	11,014,161		30-Oct-07
0	0	725,879	22,097			725,879	22,097		30-Oct-07
0	0	19,288	0			19,288	0		30-Oct-07
0	0	10,459,145	0			10,459,145	0		30-Oct-07
0	0	10,891	0			10,891	0		30-Oct-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	659,831	0			659,831	0		30-Oct-07
0	0	2,133,149	0			2,133,149	0		30-Oct-07
0	0	58,584	0			58,584	0		30-Oct-07
0	0	26,987,677	0			26,987,677	0		30-Oct-07
0	0	334,004,850	0			334,004,850	0		30-Oct-07
0	0	4,890,622	891,028			4,890,622	891,028		30-Oct-07
0	0	7,315,510	7,315,510			7,315,510	7,315,510		30-Oct-07
0	0	263	0			263	0		30-Oct-07
0	0	29,160,800	1,296,299			29,160,800	1,296,299		30-Oct-07
0	0	301,645	0			301,645	0		30-Oct-07
0	0	227,298	0			227,298	0		30-Oct-07
0	0	1,114,348	352,400			1,114,348	352,400		30-Oct-07
0	0	170,075,462	29,814,686			170,075,462	29,814,686		30-Oct-07
0	0	8,138,220	0			8,138,220	0		30-Oct-07
0	0	17,358	0			17,358	0		30-Oct-07
0	0	33,126,391	873,432			33,126,391	873,432		30-Oct-07
0	0	3,604,170	3,102			3,604,170	3,102		30-Oct-07
0	0	6,230	0			6,230	0		30-Oct-07
0	0	31,382	0			31,382	0		30-Oct-07
0	0	163,522	0			163,522	0		30-Oct-07
0	0	115,090	0			115,090	0		30-Oct-07
0	0	337,344	0			337,344	0		30-Oct-07
0	0	36,982	0			36,982	0		30-Oct-07
0	0	7,718,297	208,693			7,718,297	208,693		30-Oct-07
0	0	5,583,540	301,770			5,583,540	301,770		30-Oct-07
0	0	135,120	0			135,120	0		30-Oct-07
0	0	3,862,277	706,202			3,862,277	706,202		30-Oct-07
0	0	1,890,011	0			1,890,011	0		30-Oct-07
0	0	2,383,917	0			2,383,917	0		30-Oct-07
0	0	15,612,378	0			15,612,378	0		30-Oct-07
0	0	40	0			40	0		30-Oct-07
0	0	362,314	0			362,314	0		30-Oct-07
0	0	417,649	0			417,649	0		30-Oct-07
0	0	34,246,171	0			34,246,171	0		30-Oct-07
0	0	130,599	0			130,599	0		30-Oct-07
0	0	92,547	0			92,547	0		30-Oct-07
0	0	20,314,882	0			20,314,882	0		30-Oct-07
0	0	9,243,607	0			9,243,607	0		30-Oct-07
0	0	102,139	0			102,139	0		30-Oct-07
0	0	3,347	0			3,347	0		30-Oct-07
0	0	27,290,732	0			27,290,732	0		30-Oct-07
0	0	20,432,228	1,390,281			20,432,228	1,390,281		30-Oct-07
0	0	2,306,891	0			2,306,891	0		30-Oct-07
0	0	36,286,783	1,967,139			36,286,783	1,967,139		30-Oct-07
0	0	240,339	0			240,339	0		30-Oct-07
0	0	1,090,115	0			1,090,115	0		30-Oct-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	2,526,231	111,222			2,526,231	111,222		30-Oct-07
0	0	886,291	0			886,291	0		30-Oct-07
0	0	6,162,943	0			6,162,943	0		30-Oct-07
0	0	99,550	99,550			99,550	99,550		30-Oct-07
0	0	9,730,491	556,112			9,730,491	556,112		30-Oct-07
0	0	5,525,794	166,834			5,525,794	166,834		30-Oct-07
0	0	99,000	99,000			99,000	99,000		30-Oct-07
0	0	5,298,814	0			5,298,814	0		30-Oct-07
0	0	33,550	0			33,550	0		30-Oct-07
0	0	8,560,663	0			8,560,663	0		30-Oct-07
0	0	64,491	0			64,491	0		30-Oct-07
0	0	68,390	0			68,390	0		30-Oct-07
0	0	328,083	0			328,083	0		30-Oct-07
0	0	259,261	0			259,261	0		30-Oct-07
0	0	101,284	0			101,284	0		30-Oct-07
0	0	118,387	118,387			118,387	118,387		30-Oct-07
0	0	6,983,489	0			6,983,489	0		30-Oct-07
0	0	11,000	11,000			11,000	11,000		30-Oct-07
0	0	16,260,272	0			16,260,272	0		30-Oct-07
0	0	71,270,092	0			71,270,092	0		30-Oct-07
0	0	293,591,816	4,062,383			293,591,816	4,062,383		30-Oct-07
0	0	13,900,696	0			13,900,696	0		30-Oct-07
0	0	7,027	0			7,027	0		30-Oct-07
0	0	5,466,575	5,466,575			5,466,575	5,466,575		30-Oct-07
0	0	652,778	0			652,778	0		30-Oct-07
0	0	598	0			598	0		30-Oct-07
0	0	7,128,170	0			7,128,170	0		30-Oct-07
0	0	114,727,140	0			114,727,140	0		30-Oct-07
0	0	56,360,893	0			56,360,893	0		30-Oct-07
0	0	71,701,471	0			71,701,471	0		30-Oct-07
0	0	12,449	0			12,449	0		30-Oct-07
0	0	299,998	0			299,998	0		30-Oct-07
0	0	156,910	0			156,910	0		30-Oct-07
0	0	10,246,243	0			10,246,243	0		30-Oct-07
0	0	6,864	0			6,864	0		30-Oct-07
0	0	3,506	0			3,506	0		30-Oct-07
0	0	7,297,261	0			7,297,261	0		30-Oct-07
0	0	83,260,186	0			83,260,186	0		30-Oct-07
0	0	2,018,367	0			2,018,367	0		30-Oct-07
0	0	2,977,781	0			2,977,781	0		30-Oct-07
0	0	246,391,261	1,751			246,391,261	1,751		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	19,910,883	0			19,910,883	0		30-Oct-07
0	0	630,010	0			630,010	0		30-Oct-07
0	0	11,254,667	0			11,254,667	0		30-Oct-07
0	0	24,899,336	330,945			24,899,336	330,945		30-Oct-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	3,701,754	85,673			3,701,754	85,673		30-Oct-07
0	0	9,927,405	0			9,927,405	0		30-Oct-07
0	0	341,426	0			341,426	0		30-Oct-07
0	0	21,171,795	6,509,975			21,171,795	6,509,975		30-Oct-07
0	0	85,859,682	4,955,615			85,859,682	4,955,615		30-Oct-07
0	0	91,153	0			91,153	0		30-Oct-07
0	0	63,566	0			63,566	0		30-Oct-07
0	0	1,222,520	0			1,222,520	0		30-Oct-07
0	0	3,607,544	0			3,607,544	0		30-Oct-07
0	0	178,596	0			178,596	0		30-Oct-07
0	0	687,843	0			687,843	0		30-Oct-07
0	0	92	0			92	0		30-Oct-07
0	0	92	0			92	0		30-Oct-07
0	0	20,710	20,710			20,710	20,710		30-Oct-07
0	0	70,609	0			70,609	0		30-Oct-07
0	0	448,947	448,947			448,947	448,947		30-Oct-07
0	0	5,849	0			5,849	0		30-Oct-07
0	0	635,971	0			635,971	0		30-Oct-07
0	0	3,737,731	0			3,737,731	0		30-Oct-07
0	0	3,852,196	1,622,344			3,852,196	1,622,344		30-Oct-07
0	0	2,750	0			2,750	0		30-Oct-07
0	0	2,758	0			2,758	0		30-Oct-07
0	0	485,429	0			485,429	0		30-Oct-07
0	0	17,339	0			17,339	0		30-Oct-07
0	0	145,988	0			145,988	0		30-Oct-07
0	0	41,008	0			41,008	0		30-Oct-07
0	0	3,476	0			3,476	0		30-Oct-07
0	0	254,399	0			254,399	0		30-Oct-07
0	0	1,222,186	0			1,222,186	0		30-Oct-07
0	0	1,939,289	0			1,939,289	0		30-Oct-07
0	0	428,477	0			428,477	0		30-Oct-07
0	0	13,592,642	0			13,592,642	0		30-Oct-07
0	0	1,140,729	0			1,140,729	0		30-Oct-07
0	0	400,235	0			400,235	0		30-Oct-07
0	0	328,360	20			328,360	20		30-Oct-07
0	0	543,726	0			543,726	0		30-Oct-07
0	0	19,292	0			19,292	0		30-Oct-07
0	0	21,264	0			21,264	0		30-Oct-07
0	0	76,800	76,800			76,800	76,800		30-Oct-07
0	0	105,045	0			105,045	0		30-Oct-07
0	0	740,317	100,857			740,317	100,857		30-Oct-07
0	0	39,764	0			39,764	0		30-Oct-07
0	0	637,399	0			637,399	0		30-Oct-07
0	0	47,528	47,528			47,528	47,528		30-Oct-07
0	0	804,086	98,137			804,086	98,137		30-Oct-07
0	0	802,671	0			802,671	0		30-Oct-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	344,966	0			344,966	0		30-Oct-07
0	0	20,451	0			20,451	0		30-Oct-07
0	0	35,773	0			35,773	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	823,769	0			823,769	0		30-Oct-07
0	0	160,391	0			160,391	0		30-Oct-07
0	0	781,343	245,157			781,343	245,157		30-Oct-07
0	0	6,910	0			6,910	0		30-Oct-07
0	0	12,296,562	0			12,296,562	0		30-Oct-07
0	0	13,820,813	0			13,820,813	0		30-Oct-07
0	0	26,778,968	0			26,778,968	0		30-Oct-07
0	0	793,520	58,660			793,520	58,660		30-Oct-07
0	0	115,615,657	0			115,615,657	0		30-Oct-07
0	0	2,334,343	2,334,343			2,334,343	2,334,343		30-Oct-07
0	0	255	0			255	0		30-Oct-07
0	0	4,463,696	4,463,696			4,463,696	4,463,696		30-Oct-07
0	0	62,270	0			62,270	0		30-Oct-07
0	0	1,898,266	0			1,898,266	0		30-Oct-07
0	0	6,282,421	4,786,472			6,282,421	4,786,472		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	8,193,865	0			8,193,865	0		30-Oct-07
0	0	40,744,427	0			40,744,427	0		30-Oct-07
0	0	4,129,666	0			4,129,666	0		30-Oct-07
0	0	65,643	0			65,643	0		30-Oct-07
0	0	7,858,145	0			7,858,145	0		30-Oct-07
0	0	1,533,595	768,722			1,533,595	768,722		30-Oct-07
0	0	2,652,111	282,754			2,652,111	282,754		30-Oct-07
0	0	6,865,259	0			6,865,259	0		30-Oct-07
0	0	1,595,626	488,971			1,595,626	488,971		30-Oct-07
0	0	1,045,138	0			1,045,138	0		30-Oct-07
0	0	1,763,146	0			1,763,146	0		30-Oct-07
0	0	16,687,689	843,060			16,687,689	843,060		30-Oct-07
0	0	30,158,325	3,216,262			30,158,325	3,216,262		30-Oct-07
0	0	1,118,982	0			1,118,982	0		30-Oct-07
0	0	80,844	0			80,844	0		30-Oct-07
0	0	226,314	0			226,314	0		30-Oct-07
0	0	37,496	0			37,496	0		30-Oct-07
0	0	14,755,003	11,456,572			14,755,003	11,456,572		30-Oct-07
0	0	1,679,179	1,679,179			1,679,179	1,679,179		30-Oct-07
0	0	8,335,509	0			8,335,509	0		30-Oct-07
0	0	12,708,934	0			12,708,934	0		30-Oct-07
0	0	48,667,854	16,528,968			48,667,854	16,528,968		30-Oct-07
0	0	25,742,242	0			25,742,242	0		30-Oct-07
0	0	218,857	0			218,857	0		30-Oct-07
0	0	201,959	0			201,959	0		30-Oct-07
0	0	5,711,928	0			5,711,928	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	10,246	0			10,246	0		30-Oct-07
0	0	125,411,210	0			125,411,210	0		30-Oct-07
0	0	51,918,921	9,979,938			51,918,921	9,979,938		30-Oct-07
0	0	4,397,680	0			4,397,680	0		30-Oct-07
0	0	8,995,648	0			8,995,648	0		30-Oct-07
0	0	2,342,904	0			2,342,904	0		30-Oct-07
0	0	4,654,884	0			4,654,884	0		30-Oct-07
0	0	311,144,366	0			311,144,366	0		30-Oct-07
0	0	253,793,054	0			253,793,054	0		30-Oct-07
0	0	955,449	0			955,449	0		30-Oct-07
0	0	2,082	0			2,082	0		30-Oct-07
0	0	27,625	0			27,625	0		30-Oct-07
0	0	7,043,679	0			7,043,679	0		30-Oct-07
0	0	5,100,595	0			5,100,595	0		30-Oct-07
0	0	36,048,852	0			36,048,852	0		30-Oct-07
0	0	77,222	0			77,222	0		30-Oct-07
0	0	339,621,718	25,561,279			339,621,718	25,561,279		30-Oct-07
0	0	136,390	0			136,390	0		30-Oct-07
0	0	625,269	0			625,269	0		30-Oct-07
0	0	1,792,998	0			1,792,998	0		30-Oct-07
0	0	2,533,936	0			2,533,936	0		30-Oct-07
0	0	55,604,649	5,671,505			55,604,649	5,671,505		30-Oct-07
0	0	4,580,561	0			4,580,561	0		30-Oct-07
0	0	205,982	0			205,982	0		30-Oct-07
0	0	126,566	0			126,566	0		30-Oct-07
0	0	993	0			993	0		30-Oct-07
0	0	42,348	0			42,348	0		30-Oct-07
0	0	5,671	0			5,671	0		30-Oct-07
0	0	996	0			996	0		30-Oct-07
0	0	6,207,807	0			6,207,807	0		30-Oct-07
0	0	83,239,836	0			83,239,836	0		30-Oct-07
0	0	5,207,140	542,500			5,207,140	542,500		30-Oct-07
0	0	1,409,273	0			1,409,273	0		30-Oct-07
0	0	2,887,954	40,032			2,887,954	40,032		30-Oct-07
0	0	5,104,634	2,988			5,104,634	2,988		30-Oct-07
0	0	1,151,797	15,568			1,151,797	15,568		30-Oct-07
0	0	948,880	0			948,880	0		30-Oct-07
0	0	3,428,751	0			3,428,751	0		30-Oct-07
0	0	6,914	0			6,914	0		30-Oct-07
0	0	2,285,326	2,285,326			2,285,326	2,285,326		30-Oct-07
0	0	761,775	761,775			761,775	761,775		30-Oct-07
0	0	684,084	0			684,084	0		30-Oct-07
0	0	657,813	0			657,813	0		30-Oct-07
0	0	38,881,396	5,698,570			38,881,396	5,698,570		30-Oct-07
0	0	51,200,019	0			51,200,019	0		30-Oct-07
0	0	17,498,575	2,963,041			17,498,575	2,963,041		30-Oct-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	911,242	0			911,242	0		30-Oct-07
0	0	64,373,619	0			64,373,619	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	51,232	0			51,232	0		30-Oct-07
0	0	150,460	0			150,460	0		30-Oct-07
0	0	706,401	0			706,401	0		30-Oct-07
0	0	90,213	0			90,213	0		30-Oct-07
0	0	59,198	0			59,198	0		30-Oct-07
0	0	3,017,856	174,775			3,017,856	174,775		30-Oct-07
0	0	7,868,144	4,514,457			7,868,144	4,514,457		30-Oct-07
0	0	132,409,221	0			132,409,221	0		30-Oct-07
0	0	62,409,269	0			62,409,269	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,219	0			1,219	0		30-Oct-07
0	0	382,056	164,435			382,056	164,435		30-Oct-07
0	0	7,753	0			7,753	0		30-Oct-07
0	0	180,059	0			180,059	0		30-Oct-07
0	0	2,652,773	0			2,652,773	0		30-Oct-07
0	0	2	0			2	0		30-Oct-07
0	0	704,342	704,342			704,342	704,342		30-Oct-07
0	0	326,690	0			326,690	0		30-Oct-07
0	0	678	678			678	678		30-Oct-07
0	0	17,057,855	0			17,057,855	0		30-Oct-07
0	0	396	396			396	396		30-Oct-07
0	0	376,200	0			376,200	0		30-Oct-07
0	0	4,215,621	140,765			4,215,621	140,765		30-Oct-07
0	0	187,865	0			187,865	0		30-Oct-07
0	0	7,121	546			7,121	546		30-Oct-07
0	0	74,902	3,549			74,902	3,549		30-Oct-07
0	0	440,080	27,331			440,080	27,331		30-Oct-07
0	0	775,282	5,571			775,282	5,571		30-Oct-07
0	0	3,476,296	0			3,476,296	0		30-Oct-07
0	0	513,729	0			513,729	0		30-Oct-07
0	0	174,406	0			174,406	0		30-Oct-07
0	0	126,871	6,626			126,871	6,626		30-Oct-07
0	0	5,733,133	1,350,637			5,733,133	1,350,637		30-Oct-07
0	0	518,487,289	0			518,487,289	0		30-Oct-07
0	0	57,686,977	1,213,227			57,686,977	1,213,227		30-Oct-07
0	0	135,798,864	0			135,798,864	0		30-Oct-07
0	0	1,565,614	808,706			1,565,614	808,706		30-Oct-07
0	0	690,440	0			690,440	0		30-Oct-07
0	0	3,532,422	0			3,532,422	0		30-Oct-07
0	0	261,292	0			261,292	0		30-Oct-07
0	0	48,185	0			48,185	0		30-Oct-07
0	0	3,007,265	0			3,007,265	0		30-Oct-07
0	0	329,488	0			329,488	0		30-Oct-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	312,107	0			312,107	0		30-Oct-07
0	0	38,751	0			38,751	0		30-Oct-07
0	0	1,299,710	0			1,299,710	0		30-Oct-07
0	0	48,758	0			48,758	0		30-Oct-07
0	0	11,136,388	0			11,136,388	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	182,111	5,570			182,111	5,570		30-Oct-07
0	0	4,736	0			4,736	0		30-Oct-07
0	0	2,203,492	98,600			2,203,492	98,600		30-Oct-07
0	0	887,561	63,751			887,561	63,751		30-Oct-07
0	0	1,839,497	0			1,839,497	0		30-Oct-07
0	0	2,040,538	18,465			2,040,538	18,465		30-Oct-07
0	0	37,255	27,200			37,255	27,200		30-Oct-07
0	0	1,941,744	2,475			1,941,744	2,475		30-Oct-07
0	0	878,052	0			878,052	0		30-Oct-07
0	0	62,803	0			62,803	0		30-Oct-07
0	0	58,906	0			58,906	0		30-Oct-07
0	0	28,635	0			28,635	0		30-Oct-07
0	0	35,897	0			35,897	0		30-Oct-07
0	0	11,040	0			11,040	0		30-Oct-07
0	0	8,511	0			8,511	0		30-Oct-07
0	0	9,228	0			9,228	0		30-Oct-07
0	0	2,448	0			2,448	0		30-Oct-07
0	0	130,610	0			130,610	0		30-Oct-07
0	0	12,695,370	12,669,903			12,695,370	12,669,903		30-Oct-07
0	0	37,649	0			37,649	0		30-Oct-07
0	0	12,045	0			12,045	0		30-Oct-07
0	0	338,619	0			338,619	0		30-Oct-07
0	0	1,373,047	0			1,373,047	0		30-Oct-07
0	0	101,754	0			101,754	0		30-Oct-07
0	0	716,858	0			716,858	0		30-Oct-07
0	0	1,672,669	0			1,672,669	0		30-Oct-07
0	0	132,321	0			132,321	0		30-Oct-07
0	0	4,485	0			4,485	0		30-Oct-07
0	0	5,287	0			5,287	0		30-Oct-07
0	0	4,866	0			4,866	0		30-Oct-07
0	0	4,866	0			4,866	0		30-Oct-07
0	0	4,306	0			4,306	0		30-Oct-07
0	0	6,805,956	0			6,805,956	0		30-Oct-07
0	0	5,211,635	4,952,372			5,211,635	4,952,372		30-Oct-07
0	0	519,589	493,618			519,589	493,618		30-Oct-07
0	0	868,356	453,040			868,356	453,040		30-Oct-07
0	0	126,566	0			126,566	0		30-Oct-07
0	0	87,105	0			87,105	0		30-Oct-07
0	0	53,898	0			53,898	0		30-Oct-07
0	0	23,506,911	2,262,611			23,506,911	2,262,611		30-Oct-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	284,218	0			284,218	0		30-Oct-07
0	0	1,562,639	0			1,562,639	0		30-Oct-07
0	0	20,269,728	584,541			20,269,728	584,541		30-Oct-07
0	0	672,512	24,680			672,512	24,680		30-Oct-07
0	0	165,262	8,227			165,262	8,227		30-Oct-07
0	0	32,010	0			32,010	0		30-Oct-07
0	0	718,229	718,214			718,229	718,214		30-Oct-07
0	0	10,037,928	10,037,928			10,037,928	10,037,928		30-Oct-07
0	0	147,960	99,965			147,960	99,965		30-Oct-07
0	0	258,921	178,417			258,921	178,417		30-Oct-07
0	0	11,197,358	0			11,197,358	0		30-Oct-07
0	0	20,261,902	0			20,261,902	0		30-Oct-07
0	0	341,475	227,845			341,475	227,845		30-Oct-07
0	0	882,691	0			882,691	0		30-Oct-07
0	0	134,918	28,255			134,918	28,255		30-Oct-07
0	0	41,927	0			41,927	0		30-Oct-07
0	0	28,958,703	0			28,958,703	0		30-Oct-07
0	0	193,603,322	0			193,603,322	0		30-Oct-07
0	0	33,082,948	0			33,082,948	0		30-Oct-07
0	0	20,209,090	0			20,209,090	0		30-Oct-07
0	0	1,866,421	0			1,866,421	0		30-Oct-07
0	0	48,022	0			48,022	0		30-Oct-07
0	0	78,331,596	0			78,331,596	0		30-Oct-07
0	0	1,592,789	0			1,592,789	0		30-Oct-07
0	0	52,670,213	0			52,670,213	0		30-Oct-07
0	0	5,176,591	0			5,176,591	0		30-Oct-07
0	0	27,815,045	0			27,815,045	0		30-Oct-07
0	0	14,645,669	0			14,645,669	0		30-Oct-07
0	0	2,209,187	0			2,209,187	0		30-Oct-07
0	0	84	0			84	0		30-Oct-07
0	0	236	0			236	0		30-Oct-07
0	0	645,501	0			645,501	0		30-Oct-07
0	0	21,344	0			21,344	0		30-Oct-07
0	0	231,319	0			231,319	0		30-Oct-07
0	0	90,855	0			90,855	0		30-Oct-07
0	0	37,784	0			37,784	0		30-Oct-07
0	0	48,744	0			48,744	0		30-Oct-07
0	0	27,112	0			27,112	0		30-Oct-07
0	0	34,323	0			34,323	0		30-Oct-07
0	0	48,456	0			48,456	0		30-Oct-07
0	0	5,682,250	0			5,682,250	0		30-Oct-07
0	0	34	0			34	0		30-Oct-07
0	0	7,771,549	5,160,485			7,771,549	5,160,485		30-Oct-07
0	0	201,416	201,416			201,416	201,416		30-Oct-07
0	0	3,254	3,254			3,254	3,254		30-Oct-07
0	0	8,135	8,135			8,135	8,135		30-Oct-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	891,651	584,640			891,651	584,640		30-Oct-07
0	0	14,989,795	9,448,167			14,989,795	9,448,167		30-Oct-07
0	0	843,453	553,038			843,453	553,038		30-Oct-07
0	0	1,387,082	644,533			1,387,082	644,533		30-Oct-07
0	0	3,084,639	2,022,538			3,084,639	2,022,538		30-Oct-07
0	0	10,031,706	5,118,358			10,031,706	5,118,358		30-Oct-07
0	0	504,037	275,086			504,037	275,086		30-Oct-07
0	0	9,715,957	539,717			9,715,957	539,717		30-Oct-07
0	0	3,472	0			3,472	0		30-Oct-07
0	0	191,665	0			191,665	0		30-Oct-07
0	0	547,256	0			547,256	0		30-Oct-07
0	0	84,751	0			84,751	0		30-Oct-07
0	0	8,091	0			8,091	0		30-Oct-07
0	0	70,480	0			70,480	0		30-Oct-07
0	0	24,867	0			24,867	0		30-Oct-07
0	0	5,276,071	712,708			5,276,071	712,708		30-Oct-07
0	0	845,891	606,093			845,891	606,093		30-Oct-07
0	0	681,180	0			681,180	0		30-Oct-07
0	0	108,144,853	21,007,766			108,144,853	21,007,766		30-Oct-07
0	0	45,409,147	0			45,409,147	0		30-Oct-07
0	0	1,227,571	687,404			1,227,571	687,404		30-Oct-07
0	0	76,162,237	0			76,162,237	0		30-Oct-07
0	0	25,574,341	17,361,543			25,574,341	17,361,543		30-Oct-07
0	0	72,020,333	211,007			72,020,333	211,007		30-Oct-07
0	0	14,157,787	1,380,588			14,157,787	1,380,588		30-Oct-07
0	0	97,755	0			97,755	0		30-Oct-07
0	0	74,806,617	218,436			74,806,617	218,436		30-Oct-07
0	0	9,638,649	957,479			9,638,649	957,479		30-Oct-07
0	0	2,515,653	0			2,515,653	0		30-Oct-07
0	0	2,540,058	0			2,540,058	0		30-Oct-07
0	0	27,049,188	512,642			27,049,188	512,642		30-Oct-07
0	0	64,979	0			64,979	0		30-Oct-07
0	0	4,452,253	4,156,625			4,452,253	4,156,625		30-Oct-07
0	0	22,789	22,789			22,789	22,789		30-Oct-07
0	0	13,838	0			13,838	0		30-Oct-07
0	0	8,379,705	0			8,379,705	0		30-Oct-07
0	0	881,584	0			881,584	0		30-Oct-07
0	0	4,959,789	0			4,959,789	0		30-Oct-07
0	0	23,246,845	3,538,754			23,246,845	3,538,754		30-Oct-07
0	0	661,643	0			661,643	0		30-Oct-07
0	0	111,910	0			111,910	0		30-Oct-07
0	0	2,014,728	0			2,014,728	0		30-Oct-07
0	0	7,102,067	0			7,102,067	0		30-Oct-07
0	0	612,499	612,499			612,499	612,499		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	46,023	46,023			46,023	46,023		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	4,632,175	2,937,803			4,632,175	2,937,803		30-Oct-07
0	0	5,952,966	261,064			5,952,966	261,064		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	17,737,552	7,047,896			17,737,552	7,047,896		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	88,224,779	0			88,224,779	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	157	0			157	0		30-Oct-07
65,030	0	65,030	0			65,030	0		30-Oct-07
2,210	0	2,210	0			2,210	0		30-Oct-07
650	0	650	0			650	0		30-Oct-07
0	0	337,552	0			337,552	0		30-Oct-07
0	0	4,948,074	0			4,948,074	0		30-Oct-07
0	0	830	0			830	0		30-Oct-07
4,327	0	4,327	0			4,327	0		30-Oct-07
0	0	-4,257,345,061	657,598,769	0	0	-4,257,345,061	657,598,769	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,229,784,548	3,095,495,243	0	0	3,229,784,548	3,095,495,243	0	30-Oct-07
0	0	346,146,198	346,013,891	0	0	346,146,198	346,013,891	0	30-Oct-07
0	0	7,362,797	7,332,240	0	0	7,362,797	7,332,240	0	30-Oct-07
0	0	30,619,755	30,619,755			30,619,755	30,619,755		30-Oct-07
0	0	1,662,676	1,662,676			1,662,676	1,662,676		30-Oct-07
0	0	450,348,547	450,348,547			450,348,547	450,348,547		30-Oct-07
0	0	312,507,186	306,641,801	0	0	312,507,186	306,641,801	0	30-Oct-07
0	0	1,887,485,645	1,790,902,997	0	0	1,887,485,645	1,790,902,997	0	30-Oct-07
0	0	79,634,615	76,967,476	0	0	79,634,615	76,967,476	0	30-Oct-07
0	0	8,688,961	8,688,961			8,688,961	8,688,961		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	114,649	114,649			114,649	114,649		30-Oct-07
0	0	67,785,177	67,785,177			67,785,177	67,785,177		30-Oct-07
0	0	162,005,058	162,005,058			162,005,058	162,005,058		30-Oct-07
863,494,952	0	13,910,007,394	-230,044,462	1,000,000,000	500,000,000	12,910,007,394	-730,044,462	0	30-Oct-07
0	0	860,898,716	274,431,224	0	0	860,898,716	274,431,224	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	904,699	891,978	0	0	904,699	891,978	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	27,000,000,000	9,950,000,000	-27,000,000,000	-9,950,000,000	0	30-Oct-07
0	0	27,599,930	27,599,930	0	0	27,599,930	27,599,930	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,405,773	15,418			2,405,773	15,418		30-Oct-07
0	0	2,972,129	2,778,895			2,972,129	2,778,895		30-Oct-07
0	0	0	0			0	0		30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	1,987,575	0			1,987,575	0		30-Oct-07
0	0	144,478,952	46,584,537			144,478,952	46,584,537		30-Oct-07
0	0	370,018,788	370,018,788			370,018,788	370,018,788		30-Oct-07
0	0	39,184,801	0			39,184,801	0		30-Oct-07
0	0	409,144,580	24,366,146	0	0	409,144,580	24,366,146	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	1,880,552,074	0	0	0	1,880,552,074	0	0	30-Oct-07
0	0	897,603,826	8,141,945			897,603,826	8,141,945		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	29,608,835	29,608,835			29,608,835	29,608,835		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	382,801,837	51,434,633			382,801,837	51,434,633		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	103,038,603	103,038,603			103,038,603	103,038,603		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	99,605,977	0			99,605,977	0		30-Oct-07
0	0	35,438,240	35,438,240	0	0	35,438,240	35,438,240	0	30-Oct-07
0	0	103,252,297	103,252,297	0	0	103,252,297	103,252,297	0	30-Oct-07
0	0	-1,597,927	-1,597,927	0	0	-1,597,927	-1,597,927	0	30-Oct-07
0	0	3,164,162	1,970,096	0	0	3,164,162	1,970,096	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	876,434,013	868,154,426	0	0	876,434,013	868,154,426	0	30-Oct-07
0	0	13,963,700	8,104,529	0	0	13,963,700	8,104,529	0	30-Oct-07
0	0	139,289,359	139,289,359	3,500,000,000	2,200,000,000	-3,360,710,641	-2,060,710,641	0	30-Oct-07
0	0	334,448	334,448	0	0	334,448	334,448	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	992,658	732,143			992,658	732,143		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	201,458	201,152	0	0	201,458	201,152	0	30-Oct-07
0	0	2,787,251	2,777,108	0	0	2,787,251	2,777,108	0	30-Oct-07
0	0	31,217,952	30,019,117	0	0	31,217,952	30,019,117	0	30-Oct-07
0	0	226,402	164,000	0	0	226,402	164,000	0	30-Oct-07
0	0	5,528,588	5,522,316	0	0	5,528,588	5,522,316	0	30-Oct-07
0	0	13,220,457	9,016,874	0	0	13,220,457	9,016,874	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,171,974	3,171,974	0	0	3,171,974	3,171,974	0	30-Oct-07
0	0	9,399,061	8,333,623	0	0	9,399,061	8,333,623	0	30-Oct-07
0	0	9,679,665	9,311,685	0	0	9,679,665	9,311,685	0	30-Oct-07
0	0	39,805,429	39,805,429	0	0	39,805,429	39,805,429	0	30-Oct-07
0	0	10,896,291	10,896,291	0	0	10,896,291	10,896,291	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	2,793,369	2,793,369	0	0	2,793,369	2,793,369	0	30-Oct-07
0	0	2,695,819	2,670,161	0	0	2,695,819	2,670,161	0	30-Oct-07
0	0	1,078,326	1,068,063	0	0	1,078,326	1,068,063	0	30-Oct-07
0	0	2,449,737	2,449,737	0	0	2,449,737	2,449,737	0	30-Oct-07
0	0	988,256	810,488	0	0	988,256	810,488	0	30-Oct-07
0	0	1,857,591	1,856,123	0	0	1,857,591	1,856,123	0	30-Oct-07
0	0	718,885	712,043	0	0	718,885	712,043	0	30-Oct-07
0	0	2,877,173	2,874,862	0	0	2,877,173	2,874,862	0	30-Oct-07
0	0	7,126,182	5,322,078			7,126,182	5,322,078		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,767,996	3,767,996	0	0	3,767,996	3,767,996	0	30-Oct-07
0	0	2,133,746	1,864,775	0	0	2,133,746	1,864,775	0	30-Oct-07
0	0	8,458,751	6,952,089	0	0	8,458,751	6,952,089	0	30-Oct-07
0	0	5,291,051	3,561,094	0	0	5,291,051	3,561,094	0	30-Oct-07
0	0	397,002,675	295,612,349	0	0	397,002,675	295,612,349	0	30-Oct-07
0	0	9,861,675	5,634,294	0	0	9,861,675	5,634,294	0	30-Oct-07
0	0	21,629,302	15,142,241			21,629,302	15,142,241		30-Oct-07
0	0	421,522	407,390	0	0	421,522	407,390	0	30-Oct-07
0	0	783,721	504,973			783,721	504,973		30-Oct-07
0	0	534,226	534,226			534,226	534,226		30-Oct-07
0	0	25,613,786	19,754,409			25,613,786	19,754,409		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	18,362,491	15,641,545	0	0	18,362,491	15,641,545	0	30-Oct-07
0	0	118,934	117,313			118,934	117,313		30-Oct-07
0	0	18,435	18,435			18,435	18,435		30-Oct-07
0	0	251,621	251,621	0	0	251,621	251,621	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	15,085,447	10,091,335			15,085,447	10,091,335		30-Oct-07
0	0	27,418	27,259	0	0	27,418	27,259	0	30-Oct-07
0	0	625,736	616,456	0	0	625,736	616,456	0	30-Oct-07
0	0	6,008,081	5,554,573	0	0	6,008,081	5,554,573	0	30-Oct-07
0	0	1,765,410	544,824	0	0	1,765,410	544,824	0	30-Oct-07
0	0	1,127,717	287,494	0	0	1,127,717	287,494	0	30-Oct-07
0	0	235,250	50,650			235,250	50,650		30-Oct-07
0	0	22,659,387	18,500,229	0	0	22,659,387	18,500,229	0	30-Oct-07
0	0	42,804,243	40,973,800	0	0	42,804,243	40,973,800	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	651,846	651,273			651,846	651,273		30-Oct-07
0	0	2,063,728	1,685,209	0	0	2,063,728	1,685,209	0	30-Oct-07
0	0	27,979,568	19,119,056	0	0	27,979,568	19,119,056	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,358	3,358			3,358	3,358		30-Oct-07
0	0	1	1			1	1		30-Oct-07
0	0	25,935,388	25,143,592	0	0	25,935,388	25,143,592	0	30-Oct-07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	46,506,646	38,675,980			46,506,646	38,675,980		30-Oct-07
0	0	2,129,010	1,943,804	0	0	2,129,010	1,943,804	0	30-Oct-07
0	0	38,720	38,720			38,720	38,720		30-Oct-07
0	0	440,860	425,990			440,860	425,990		30-Oct-07
0	0	17,863	17,863	0	0	17,863	17,863	0	30-Oct-07
0	0	3,982	0			3,982	0		30-Oct-07
0	0	45,121,739	43,012,735	0	0	45,121,739	43,012,735	0	30-Oct-07
0	0	79,288,989	63,981,299	0	0	79,288,989	63,981,299	0	30-Oct-07
0	0	29,324,019	19,675,350	0	0	29,324,019	19,675,350	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	34,267,489	20,151,336	0	0	34,267,489	20,151,336	0	30-Oct-07
0	0	71,289,313	66,704,135	0	0	71,289,313	66,704,135	0	30-Oct-07
0	0	3,023,852	2,066,559	0	0	3,023,852	2,066,559	0	30-Oct-07
0	0	42,314,130	28,924,823	0	0	42,314,130	28,924,823	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	3,145,859	3,127,403	0	0	3,145,859	3,127,403	0	30-Oct-07
0	0	8,618,044	8,304,232	0	0	8,618,044	8,304,232	0	30-Oct-07
0	0	11,601,383	10,182,693	0	0	11,601,383	10,182,693	0	30-Oct-07
0	0	230,369	227,895	0	0	230,369	227,895	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	41	41			41	41		30-Oct-07
0	0	18,950,235	18,834,245	0	0	18,950,235	18,834,245	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	224,261	224,261			224,261	224,261		30-Oct-07
0	0	7,764,468	7,764,468			7,764,468	7,764,468		30-Oct-07
0	0	2,083,472	0			2,083,472	0		30-Oct-07
0	0	6,649,283	6,314,503			6,649,283	6,314,503		30-Oct-07
0	0	3,716,263	3,716,263	0	0	3,716,263	3,716,263	0	30-Oct-07
0	0	5,014,923	4,277,461			5,014,923	4,277,461		30-Oct-07
0	0	44,510,117	43,084,292	0	0	44,510,117	43,084,292	0	30-Oct-07
0	0	7,180,594	7,180,594	0	0	7,180,594	7,180,594	0	30-Oct-07
0	0	27,203,365	27,203,365	0	0	27,203,365	27,203,365	0	30-Oct-07
0	0	118,942	68,217			118,942	68,217		30-Oct-07
0	0	29,758,943	29,164,245	0	0	29,758,943	29,164,245	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	85,608,906	79,479,561	0	0	85,608,906	79,479,561	0	30-Oct-07
0	0	114,209,996	0	0	0	114,209,996	0	0	30-Oct-07
0	0	-2,380,466	-2,380,466	0	0	-2,380,466	-2,380,466	0	30-Oct-07
0	0	0	0	9,250,000,000	0	-9,250,000,000	0	0	30-Oct-07
0	0	131,124,291	0			131,124,291	0		30-Oct-07
0	0	4,856,755,592	72,022,246	0	0	4,856,755,592	72,022,246	0	30-Oct-07
0	0	104,065,354	0			104,065,354	0		30-Oct-07
0	0	597,075,496	0	0	0	597,075,496	0	0	30-Oct-07
0	0	772,487,344	15,000,718			772,487,344	15,000,718		30-Oct-07

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LEHMAN BROTHERS HOLDINGS INC.

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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	73,722,364	73,722,364	0	0	73,722,364	73,722,364	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	10,700,000,000	0	-10,700,000,000	0	0	30-Oct-07
0	0	120,615,530	1,525,001	0	0	120,615,530	1,525,001	0	30-Oct-07
0	0	5,073,564,654	0			5,073,564,654	0		30-Oct-07
0	0	3,890,302	3,983			3,890,302	3,983		30-Oct-07
0	0	162,576,117	162,576,117	0	0	162,576,117	162,576,117	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	12,572,389,080	76,346,606	0	0	12,572,389,080	76,346,606	0	30-Oct-07
0	0	-200,979,006	44,163,901	0	0	-200,979,006	44,163,901	0	30-Oct-07
0	0	1,620,471,891	3,841,587	0	0	1,620,471,891	3,841,587	0	30-Oct-07
0	0	2,239,676,404	0	0	0	2,239,676,404	0	0	30-Oct-07
0	0	886,573,378	57,165,147	0	0	886,573,378	57,165,147	0	30-Oct-07
0	0	2,365,117,784	3,413	0	0	2,365,117,784	3,413	0	30-Oct-07
0	0	221,224,302	4,382,363			221,224,302	4,382,363		30-Oct-07
0	0	516,531,765	6,339,554			516,531,765	6,339,554		30-Oct-07
0	0	36,042,513	115,200			36,042,513	115,200		30-Oct-07
0	0	14,866,201	7,606,109			14,866,201	7,606,109		30-Oct-07
0	0	423,037,362	4,454,809			423,037,362	4,454,809		30-Oct-07
0	0	-946,995,571	17,481,515	0	0	-946,995,571	17,481,515	0	30-Oct-07
0	0	47,044,213	47,044,213	450,000,000	250,000,000	-402,955,787	-202,955,787	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0			0	0		30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	0	0	450,000,000	250,000,000	-450,000,000	-250,000,000	0	30-Oct-07
0	0	39,371,152	39,371,152	0	0	39,371,152	39,371,152	0	30-Oct-07
0	0	25,066,757,196	11,873,757,196	30,770,000,000	7,000,000,000	-5,703,242,804	4,873,757,196	0	30-Oct-07
0	0	0	0	0	0	0	0	0	30-Oct-07
0	0	75	75			75	75		30-Oct-07
0	0	17	17			17	17		30-Oct-07
0	0	9,030	9,030			9,030	9,030		30-Oct-07
		-1,644,000,000	-1,644,000,000			-1,644,000,000	-1,644,000,000		
		868,000,000	868,000,000			868,000,000	868,000,000		
		760,000,000	760,000,000			760,000,000	760,000,000		
		368,000,000	368,000,000			368,000,000	368,000,000		
		1,634,000,000	1,634,000,000			1,634,000,000	1,634,000,000		
	3,014,000,000	3,014,000,000				3,014,000,000			
		-20,418,750,000				-20,418,750,000			
		-380,000,000	-380,000,000			-380,000,000	-380,000,000		
		-150,000,000	-150,000,000			-150,000,000	-150,000,000		
		-2,648,000,000	-2,648,000,000			-2,648,000,000	-2,648,000,000		

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923,913,924,495	465,393,814,649	-142,136,123,654	-28,084,241,434			411,244,217,786	-29,936,418,201	4,637,626,813	51,364,146,818	180,465,221,285
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	395,817	0				0	0	0	0	0
0	0	1,436,105	0				0	0	0	0	0
1,871	0	-1,871	0				0	0	0	0	0
0	0	57,370	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	37,415	0				0	0	0	0	0
0	0	9,113	0				0	0	0	0	0
0	0	27,048	0				0	0	0	0	0
0	0	83,716	0				0	0	0	0	0
0	0	139	0				0	0	0	0	0
0	0	433	0				0	0	0	0	0
0	0	1,740	0				0	0	0	0	0
0	0	236	0				0	0	0	0	0
0	0	510	0				0	0	0	0	0
0	0	159,794	0				0	0	0	0	0
0	0	352,779	0				0	0	0	0	0
0	0	461,977	0				0	0	0	0	0
0	0	153,162	0				0	0	0	0	0
0	0	753	0				0	0	0	0	0
0	0	24,349	0				0	0	0	0	0
0	0	61,959	0				0	0	0	0	0
0	0	18,205	0				0	0	0	0	0
0	0	2,682	0				0	0	0	0	0
0	0	455	0				0	0	0	0	0
0	0	19,125	0				0	0	0	0	0
0	0	30,545	0				0	0	0	0	0
0	0	2,471	0				0	0	0	0	0
0	0	762	0				0	0	0	0	0
0	0	1,165,085	0				0	0	0	0	0
0	0	123	0				0	0	0	0	0
0	0	119,232	0				0	0	0	0	0
0	0	47,470	0				0	0	0	0	0
0	0	3,883	0				0	0	0	0	0
0	0	2,635	0				0	0	0	0	0
0	0	3,154	0				0	0	0	0	0
0	0	342	0				0	0	0	0	0
0	0	2,711	0				0	0	0	0	0
0	0	15,794	0				0	0	0	0	0
0	0	9,795	0				0	0	0	0	0
0	0	104,787	0				0	0	0	0	0
0	0	12,743	0				0	0	0	0	0
0	0	36,638	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
0	0	82,728	0				0	0	0	0	0
0	0	18,442	0				0	0	0	0	0
0	0	8,737	0				0	0	0	0	0
0	0	5,333	0				0	0	0	0	0
0	0	2,113	0				0	0	0	0	0
0	0	679	0				0	0	0	0	0
0	0	17,957	0				0	0	0	0	0
0	0	37,989	0				0	0	0	0	0
0	0	310	0				0	0	0	0	0
0	0	6,180	0				0	0	0	0	0
0	0	5,532	0				0	0	0	0	0
0	0	35,883	0				0	0	0	0	0
0	0	2,261	0				0	0	0	0	0
0	0	54,861	0				0	0	0	0	0
0	0	740	0				0	0	0	0	0
0	0	6,178	0				0	0	0	0	0
0	0	22,183	0				0	0	0	0	0
0	0	1,266	0				0	0	0	0	0
0	0	1,324	0				0	0	0	0	0
0	0	165	0				0	0	0	0	0
0	0	149,927	0				0	0	0	0	0
0	0	1,246	0				0	0	0	0	0
0	0	4,219	0				0	0	0	0	0
0	0	1,588	0				0	0	0	0	0
0	0	360	0				0	0	0	0	0
0	0	992	0				0	0	0	0	0
0	0	1,324	0				0	0	0	0	0
0	0	29,657	0				0	0	0	0	0
0	0	636	0				0	0	0	0	0
0	0	706	0				0	0	0	0	0
0	0	618	0				0	0	0	0	0
0	0	604	0				0	0	0	0	0
0	0	251	0				0	0	0	0	0
0	0	564	0				0	0	0	0	0
0	0	691	0				0	0	0	0	0
0	0	8,292	0				0	0	0	0	0
0	0	77,596	0				0	0	0	0	0
0	0	134,134	0				0	0	0	0	0
0	0	57	0				0	0	0	0	0
0	0	868	0				0	0	0	0	0
0	0	2,254	0				0	0	0	0	0
0	0	5,709	0				0	0	0	0	0
0	0	4,478	0				0	0	0	0	0
0	0	1,878	0				0	0	0	0	0
0	0	576	0				0	0	0	0	0
0	0	2,026	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	516	0				0	0	0	0	0
0	0	801	0				0	0	0	0	0
0	0	3,028	0				0	0	0	0	0
0	0	1,486	0				0	0	0	0	0
0	0	118,425	0				0	0	0	0	0
0	0	12,795	0				0	0	0	0	0
0	0	258	0				0	0	0	0	0
0	0	48,901	0				0	0	0	0	0
0	0	22,321	0				0	0	0	0	0
0	0	476	0				0	0	0	0	0
0	0	8,466	0				0	0	0	0	0
0	0	16,121	0				0	0	0	0	0
0	0	25,492	0				0	0	0	0	0
0	0	106,370	0				0	0	0	0	0
0	0	898	0				0	0	0	0	0
0	0	162	0				0	0	0	0	0
0	0	3,076	0				0	0	0	0	0
0	0	1,287	0				0	0	0	0	0
0	0	292	0				0	0	0	0	0
0	0	1,046	0				0	0	0	0	0
0	0	523	0				0	0	0	0	0
0	0	1,450	0				0	0	0	0	0
0	0	1,257	0				0	0	0	0	0
0	0	5,971	0				0	0	0	0	0
0	0	6,294	0				0	0	0	0	0
0	0	38	0				0	0	0	0	0
0	0	84,563	0				0	0	0	0	0
0	0	2,400,604	0				0	0	0	0	0
0	0	10	0				0	0	0	0	0
0	0	120	0				0	0	0	0	0
0	0	1,773	0				0	0	0	0	0
0	0	362	0				0	0	0	0	0
0	0	10	0				0	0	0	0	0
0	0	2,249	0				0	0	0	0	0
0	0	4,840	0				0	0	0	0	0
0	0	1,963,230	0				0	0	0	0	0
0	0	3,108	0				0	0	0	0	0
0	0	226	0				0	0	0	0	0
0	0	4,826	0				0	0	0	0	0
0	0	9,216	0				0	0	0	0	0
0	0	3	0				0	0	0	0	0
0	0	275,398	0				0	0	0	0	0
0	0	140,169	0				0	0	0	0	0
0	0	10,330,683	0				0	0	0	0	0
0	0	1,610	0				0	0	0	0	0
0	0	1,457,117	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
0	0	12,150	0				0	0	0	0	0
0	0	1,471	0				0	0	0	0	0
0	0	4,046	0				0	0	0	0	0
0	0	8	0				0	0	0	0	0
0	0	374,045	0				0	0	0	0	0
0	0	117	0				0	0	0	0	0
0	0	10,709	0				0	0	0	0	0
0	0	3,531	0				0	0	0	0	0
0	0	8,088	0				0	0	0	0	0
0	0	2,132	0				0	0	0	0	0
0	0	3,289	0				0	0	0	0	0
0	0	1,028	0				0	0	0	0	0
0	0	278	0				0	0	0	0	0
0	0	22,583	0				0	0	0	0	0
0	0	543	0				0	0	0	0	0
0	0	691	0				0	0	0	0	0
0	0	8,939	0				0	0	0	0	0
0	0	12,344	0				0	0	0	0	0
0	0	505	0				0	0	0	0	0
0	0	8,905	0				0	0	0	0	0
0	0	505	0				0	0	0	0	0
0	0	30,581	0				0	0	0	0	0
0	0	47,214	0				0	0	0	0	0
0	0	40,565	0				0	0	0	0	0
0	0	172	0				0	0	0	0	0
0	0	23	0				0	0	0	0	0
0	0	46,232	0				0	0	0	0	0
0	0	1,394,411	0				0	0	0	0	0
0	0	1,145,642	0				0	0	0	0	0
0	0	16,855	0				0	0	0	0	0
0	0	15,000	0				0	0	0	0	0
0	0	2,901,790	0				0	0	0	0	0
0	0	47,033	0				0	0	0	0	0
0	0	12,443	0				0	0	0	0	0
0	0	258,652	0				0	0	0	0	0
0	0	900,668	0				0	0	0	0	0
0	0	272,704	0				0	0	0	0	0
0	0	165,718	0				0	0	0	0	0
0	0	363,460	0				0	0	0	0	0
0	0	23,108	0				0	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	1,222	0				0	0	0	0	0
0	0	25,521	0				0	0	0	0	0
0	0	258,350	0				0	0	0	0	0
0	0	563,477	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	12,353	0				0	0	0	0	0
0	0	1,015,673	0				0	0	0	0	0
0	0	233,750	0				0	0	0	0	0
0	0	75,258	0				0	0	0	0	0
0	0	1,287	0				0	0	0	0	0
0	0	2,031,251	0				0	0	0	0	0
0	0	457	0				0	0	0	0	0
0	0	133,100	0				0	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	3,724	0				0	0	0	0	0
0	0	10,275	0				0	0	0	0	0
0	0	10,313	0				0	0	0	0	0
0	0	275,444	0				0	0	0	0	0
0	0	55,889	0				0	0	0	0	0
0	0	102,500	0				0	0	0	0	0
0	0	50	0				0	0	0	0	0
0	0	91,875	0				0	0	0	0	0
0	0	1,124,569	0				0	0	0	0	0
0	0	6,258	0				0	0	0	0	0
0	0	121,153	0				0	0	0	0	0
0	0	1,041,059	0				0	0	0	0	0
0	0	125,000	0				0	0	0	0	0
0	0	50,608	0				0	0	0	0	0
0	0	660	0				0	0	0	0	0
0	0	28,073	0				0	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	522,007	0				0	0	0	0	0
0	0	10,214	0				0	0	0	0	0
0	0	2,599	0				0	0	0	0	0
0	0	3,005	0				0	0	0	0	0
0	0	7,843	0				0	0	0	0	0
0	0	69,851	0				0	0	0	0	0
0	0	180,625	0				0	0	0	0	0
0	0	2,487	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	80,859	0				0	0	0	0	0
0	0	67,875	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	871,120	0				0	0	0	0	0
0	0	9,292	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
0	0	626,368	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	5,024,386	0				0	0	0	0	0
0	0	36,519	0				0	0	0	0	0
0	0	1,322,059	0				0	0	0	0	0
0	0	876,615	0				0	0	0	0	0
0	0	195,365	0				0	0	0	0	0
0	0	63,100	0				0	0	0	0	0
0	0	10,006	0				0	0	0	0	0
0	0	1,871	0				0	0	0	0	0
0	0	1,561,588	0				0	0	0	0	0
0	0	67,608	0				0	0	0	0	0
0	0	47,788	0				0	0	0	0	0
0	0	33,741	0				0	0	0	0	0
0	0	35,024	0				0	0	0	0	0
0	0	22,194	0				0	0	0	0	0
0	0	6,640	0				0	0	0	0	0
0	0	74,639	0				0	0	0	0	0
0	0	24,375	0				0	0	0	0	0
0	0	4,472,500	0				0	0	0	0	0
0	0	7,012	0				0	0	0	0	0
0	0	3,963,622	0				0	0	0	0	0
0	0	1,027,639	0				0	0	0	0	0
0	0	15,629,244	0				0	0	0	0	0
0	0	1,383	0				0	0	0	0	0
0	0	669	0				0	0	0	0	0
0	0	1,923	0				0	0	0	0	0
0	0	1,251	0				0	0	0	0	0
0	0	846	0				0	0	0	0	0
0	0	8,112	0				0	0	0	0	0
0	0	6,437	0				0	0	0	0	0
0	0	115,343	0				0	0	0	0	0
0	0	64,147	0				0	0	0	0	0
0	0	256,586	0				0	0	0	0	0
0	0	2,067	0				0	0	0	0	0
0	0	5,167	0				0	0	0	0	0
0	0	3,063	0				0	0	0	0	0
0	0	1,033	0				0	0	0	0	0
0	0	10,996	0				0	0	0	0	0
0	0	5	0				0	0	0	0	0
0	0	182	0				0	0	0	0	0
0	0	50,182	0				0	0	0	0	0
0	0	499	0				0	0	0	0	0
0	0	6,404	0				0	0	0	0	0
0	0	5,841	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
0	0	1,765	0				0	0	0	0	0
0	0	4,606	0				0	0	0	0	0
0	0	1,990	0				0	0	0	0	0
0	0	220	0				0	0	0	0	0
0	0	2	0				0	0	0	0	0
57,370	0	-57,370	0				0	0	0	0	0
12,119	0	-12,119	0				0	0	0	0	0
270,520	0	-270,520	0				0	0	0	0	0
15,771	0	0	0				0	0	0	0	0
21,878	0	69	0				0	0	0	0	0
22	0	0	0				0	0	0	0	0
7,967	0	11	0				0	0	0	0	0
37,366	0	-37,366	0				0	0	0	0	0
9,101	0	-9,101	0				0	0	0	0	0
7,294	0	9	0				0	0	0	0	0
28,808	0	38	0				0	0	0	0	0
103	0	0	0				0	0	0	0	0
12,875	0	0	0				0	0	0	0	0
57,574	0	76	0				0	0	0	0	0
778	0	1	0				0	0	0	0	0
27,150	0	-27,150	0				0	0	0	0	0
83,385	0	-83,385	0				0	0	0	0	0
395,296	0	-395,296	0				0	0	0	0	0
139	0	-139	0				0	0	0	0	0
432	0	-432	0				0	0	0	0	0
83	0	0	0				0	0	0	0	0
5,801	0	21	0				0	0	0	0	0
1,738	0	-1,738	0				0	0	0	0	0
236	0	-236	0				0	0	0	0	0
619	0	1	0				0	0	0	0	0
510	0	-510	0				0	0	0	0	0
626	0	1	0				0	0	0	0	0
370	0	0	0				0	0	0	0	0
9,956	0	0	0				0	0	0	0	0
238,660	0	131	0				0	0	0	0	0
159,583	0	-159,583	0				0	0	0	0	0
778	0	1	0				0	0	0	0	0
312	0	0	0				0	0	0	0	0
7,742	0	-29	0				0	0	0	0	0
18,045	0	85	0				0	0	0	0	0
352,344	0	-352,344	0				0	0	0	0	0
125	0	0	0				0	0	0	0	0
599,145	0	-599,145	0				0	0	0	0	0
139	0	0	0				0	0	0	0	0
2,482	0	0	0				0	0	0	0	0
3,009	0	4	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
1,936	0	3	0				0	0	0	0	0
153,162	0	-153,162	0				0	0	0	0	0
753	0	-753	0				0	0	0	0	0
24,317	0	-24,317	0				0	0	0	0	0
238,478	0	314	0				0	0	0	0	0
42,019	0	56	0				0	0	0	0	0
0	0	282	0				0	0	0	0	0
15,978	0	21	0				0	0	0	0	0
69,022	0	-69,022	0				0	0	0	0	0
460	0	0	0				0	0	0	0	0
745	0	1	0				0	0	0	0	0
1,946	0	-1,946	0				0	0	0	0	0
18,181	0	-18,181	0				0	0	0	0	0
17,022	0	-17,022	0				0	0	0	0	0
710	0	-710	0				0	0	0	0	0
5,355	0	-4,675	0				0	0	0	0	0
11,097	0	-10,772	0				0	0	0	0	0
19,125	0	-19,125	0				0	0	0	0	0
30,504	0	-30,504	0				0	0	0	0	0
550	0	0	0				0	0	0	0	0
317,891	0	543	0				0	0	0	0	0
2,470	0	-2,470	0				0	0	0	0	0
762	0	-762	0				0	0	0	0	0
1,165,085	0	-1,165,085	0				0	0	0	0	0
8,527	0	-26	0				0	0	0	0	0
1,744	0	5	0				0	0	0	0	0
123	0	-123	0				0	0	0	0	0
82,578	0	109	0				0	0	0	0	0
1,333,750	0	0	0				0	0	0	0	0
6,133	0	73	0				0	0	0	0	0
14,165	0	19	0				0	0	0	0	0
119,091	0	-119,091	0				0	0	0	0	0
34,094	0	45	0				0	0	0	0	0
1,681	0	3	0				0	0	0	0	0
111	0	0	0				0	0	0	0	0
5,564	0	7	0				0	0	0	0	0
47,312	0	-47,312	0				0	0	0	0	0
3,877	0	-3,877	0				0	0	0	0	0
2,626	0	-2,626	0				0	0	0	0	0
3,143	0	-3,143	0				0	0	0	0	0
139	0	1	0				0	0	0	0	0
411	0	1	0				0	0	0	0	0
340	0	2	0				0	0	0	0	0
340	0	-340	0				0	0	0	0	0
2,702	0	-2,702	0				0	0	0	0	0
15,773	0	-15,773	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
9,763	0	-9,763	0				0	0	0	0	0
104,437	0	-104,437	0				0	0	0	0	0
12,726	0	-12,726	0				0	0	0	0	0
110	0	-1	0				0	0	0	0	0
10,261	0	0	0				0	0	0	0	0
36,638	0	-36,638	0				0	0	0	0	0
82,619	0	-82,619	0				0	0	0	0	0
18,418	0	-18,418	0				0	0	0	0	0
19,011	0	0	0				0	0	0	0	0
8,737	0	-8,737	0				0	0	0	0	0
5,326	0	-5,326	0				0	0	0	0	0
2,064	0	0	0				0	0	0	0	0
2,110	0	-2,110	0				0	0	0	0	0
677	0	-677	0				0	0	0	0	0
17,933	0	-17,933	0				0	0	0	0	0
20,347	0	68	0				0	0	0	0	0
37,939	0	-37,939	0				0	0	0	0	0
310	0	-310	0				0	0	0	0	0
6,172	0	-6,172	0				0	0	0	0	0
48,696	0	64	0				0	0	0	0	0
2,550	0	3	0				0	0	0	0	0
5,525	0	7	0				0	0	0	0	0
5,525	0	-5,525	0				0	0	0	0	0
2,782	0	0	0				0	0	0	0	0
35,866	0	-35,866	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
2,253	0	-2,253	0				0	0	0	0	0
55,068	0	-55,068	0				0	0	0	0	0
30,954	0	41	0				0	0	0	0	0
4,470	0	6	0				0	0	0	0	0
4,444	0	6	0				0	0	0	0	0
739	0	-739	0				0	0	0	0	0
6,201	0	-6,201	0				0	0	0	0	0
275,200	0	0	0				0	0	0	0	0
22,153	0	-22,153	0				0	0	0	0	0
1,265	0	-1,265	0				0	0	0	0	0
277,326	0	365	0				0	0	0	0	0
796	0	1	0				0	0	0	0	0
1,322	0	-1,322	0				0	0	0	0	0
164	0	-164	0				0	0	0	0	0
3,401,081	0	-3,401,081	0				0	0	0	0	0
155	0	-155	0				0	0	0	0	0
689	0	1	0				0	0	0	0	0
149,730	0	-149,730	0				0	0	0	0	0
1,245	0	-1,245	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
36,946	0	49	0				0	0	0	0	0
4,213	0	-4,213	0				0	0	0	0	0
1,586	0	-1,586	0				0	0	0	0	0
359	0	-359	0				0	0	0	0	0
990	0	-990	0				0	0	0	0	0
1,322	0	-1,322	0				0	0	0	0	0
29,618	0	-29,618	0				0	0	0	0	0
634	0	-634	0				0	0	0	0	0
704	0	-704	0				0	0	0	0	0
616	0	-616	0				0	0	0	0	0
601	0	-601	0				0	0	0	0	0
250	0	-250	0				0	0	0	0	0
562	0	-562	0				0	0	0	0	0
688	0	-688	0				0	0	0	0	0
4,546	0	6	0				0	0	0	0	0
130	0	0	0				0	0	0	0	0
8,281	0	-8,281	0				0	0	0	0	0
77,494	0	-77,494	0				0	0	0	0	0
133,982	0	-133,982	0				0	0	0	0	0
3,689	0	5	0				0	0	0	0	0
2,000	0	0	0				0	0	0	0	0
1,892	0	3	0				0	0	0	0	0
375	0	1	0				0	0	0	0	0
11,250	0	14	0				0	0	0	0	0
1,434,214	0	-1,434,214	0				0	0	0	0	0
2,626	0	4	0				0	0	0	0	0
865	0	-865	0				0	0	0	0	0
1,102,277	0	1,453	0				0	0	0	0	0
1,460	0	1	0				0	0	0	0	0
299	0	0	0				0	0	0	0	0
3,846	0	-5	0				0	0	0	0	0
17,443	0	0	0				0	0	0	0	0
989	0	1	0				0	0	0	0	0
4,115	0	0	0				0	0	0	0	0
226	0	0	0				0	0	0	0	0
3,176	0	1	0				0	0	0	0	0
1,244	0	0	0				0	0	0	0	0
8,196	0	6,269	0				0	0	0	0	0
2,251	0	-2,251	0				0	0	0	0	0
5,689	0	-5,689	0				0	0	0	0	0
16,620	0	0	0				0	0	0	0	0
4,472	0	-4,472	0				0	0	0	0	0
215	0	0	0				0	0	0	0	0
1,782	0	3	0				0	0	0	0	0
1,878	0	-1,878	0				0	0	0	0	0
575	0	-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
353	0	0	0				0	0	0	0	0
8,677	0	12	0				0	0	0	0	0
2,023	0	-2,023	0				0	0	0	0	0
3,885	0	5	0				0	0	0	0	0
516	0	-516	0				0	0	0	0	0
393,340	0	-393,340	0				0	0	0	0	0
798	0	-798	0				0	0	0	0	0
3,018	0	-3,018	0				0	0	0	0	0
6,364	0	9	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
378	0	1	0				0	0	0	0	0
980	0	0	0				0	0	0	0	0
722,487	0	952	0				0	0	0	0	0
1,735	0	0	0				0	0	0	0	0
185	0	0	0				0	0	0	0	0
1,484	0	-1,484	0				0	0	0	0	0
3,165	0	0	0				0	0	0	0	0
118,269	0	-118,269	0				0	0	0	0	0
359	0	0	0				0	0	0	0	0
1,472	0	-6	0				0	0	0	0	0
3,250	0	0	0				0	0	0	0	0
95	0	0	0				0	0	0	0	0
1,811	0	1	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
2,117	0	3	0				0	0	0	0	0
1,041	0	2	0				0	0	0	0	0
21,630	0	0	0				0	0	0	0	0
12,779	0	-12,779	0				0	0	0	0	0
257	0	-257	0				0	0	0	0	0
51,898	0	-51,898	0				0	0	0	0	0
57,935	0	194	0				0	0	0	0	0
5,133	0	6	0				0	0	0	0	0
5,593	0	4	0				0	0	0	0	0
7,260	0	0	0				0	0	0	0	0
699	0	2	0				0	0	0	0	0
22,247	0	-22,247	0				0	0	0	0	0
333	0	1	0				0	0	0	0	0
28,695	0	-9,514	0				0	0	0	0	0
474	0	-474	0				0	0	0	0	0
8,466	0	-8,466	0				0	0	0	0	0
269	0	0	0				0	0	0	0	0
311	0	1	0				0	0	0	0	0
4,824	0	6	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
5,776	0	0	0				0	0	0	0	0
6,053	0	1	0				0	0	0	0	0
16,067	0	-16,067	0				0	0	0	0	0
49,547	0	65	0				0	0	0	0	0
988	0	0	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
532	0	0	0				0	0	0	0	0
22,447	0	48	0				0	0	0	0	0
591	0	0	0				0	0	0	0	0
10,388	0	34	0				0	0	0	0	0
3,899	0	0	0				0	0	0	0	0
7,833	0	11	0				0	0	0	0	0
2,271	0	0	0				0	0	0	0	0
237	0	1	0				0	0	0	0	0
244,716	0	820	0				0	0	0	0	0
985	0	0	0				0	0	0	0	0
673	0	0	0				0	0	0	0	0
2,100,299	0	2,769	0				0	0	0	0	0
890,825	0	1,175	0				0	0	0	0	0
352	0	0	0				0	0	0	0	0
83,426	0	280	0				0	0	0	0	0
18,824	0	25	0				0	0	0	0	0
8,236	0	11	0				0	0	0	0	0
171,498	0	226	0				0	0	0	0	0
101,965	0	342	0				0	0	0	0	0
5,257	0	7	0				0	0	0	0	0
500,730	0	67	0				0	0	0	0	0
609,183	0	629	0				0	0	0	0	0
351,865	0	70	0				0	0	0	0	0
166,896	0	140	0				0	0	0	0	0
162,531	0	0	0				0	0	0	0	0
154,823	0	205	0				0	0	0	0	0
25,458	0	-25,458	0				0	0	0	0	0
106,230	0	-106,230	0				0	0	0	0	0
1,757	0	2	0				0	0	0	0	0
650	0	1	0				0	0	0	0	0
897	0	-897	0				0	0	0	0	0
1,004	0	1	0				0	0	0	0	0
669	0	3	0				0	0	0	0	0
162	0	-162	0				0	0	0	0	0
8,269	0	11	0				0	0	0	0	0
84,984	0	0	0				0	0	0	0	0
2,305	0	3	0				0	0	0	0	0
3,072	0	-3,072	0				0	0	0	0	0
579	0	2	0				0	0	0	0	0
4,250	0	5	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
891	0	2	0				0	0	0	0	0
1,286	0	-1,286	0				0	0	0	0	0
292	0	-292	0				0	0	0	0	0
40,888	0	54	0				0	0	0	0	0
1,045	0	-1,045	0				0	0	0	0	0
339	0	0	0				0	0	0	0	0
7,525	0	10	0				0	0	0	0	0
522	0	-522	0				0	0	0	0	0
1,450	0	-1,450	0				0	0	0	0	0
1,255	0	-1,255	0				0	0	0	0	0
5,963	0	-5,963	0				0	0	0	0	0
17,221	0	57	0				0	0	0	0	0
93	0	1	0				0	0	0	0	0
1,618	0	0	0				0	0	0	0	0
61,649	0	-216	0				0	0	0	0	0
392	0	0	0				0	0	0	0	0
3,701	0	5	0				0	0	0	0	0
16	0	5,159	0				0	0	0	0	0
52,263	0	69	0				0	0	0	0	0
3,466	0	0	0				0	0	0	0	0
6,294	0	-6,294	0				0	0	0	0	0
37	0	-37	0				0	0	0	0	0
3	0	0	0				0	0	0	0	0
84,281	0	-84,281	0				0	0	0	0	0
696,483	0	463	0				0	0	0	0	0
198	0	0	0				0	0	0	0	0
2,447,942	0	-2,447,942	0				0	0	0	0	0
212	0	1	0				0	0	0	0	0
1,188	0	0	0				0	0	0	0	0
101	0	0	0				0	0	0	0	0
10	0	-10	0				0	0	0	0	0
120	0	-120	0				0	0	0	0	0
487	0	2	0				0	0	0	0	0
1,025	0	3	0				0	0	0	0	0
120	0	0	0				0	0	0	0	0
457	0	2	0				0	0	0	0	0
1,767	0	-1,767	0				0	0	0	0	0
131	0	0	0				0	0	0	0	0
361	0	-361	0				0	0	0	0	0
149,216	0	197	0				0	0	0	0	0
5,700	0	12,608	0				0	0	0	0	0
14,120	0	18	0				0	0	0	0	0
1,520	0	3,376	0				0	0	0	0	0
1,900	0	3	0				0	0	0	0	0
3,522	0	0	0				0	0	0	0	0
10	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
66,255	0	222	0				0	0	0	0	0
2,249	0	-2,249	0				0	0	0	0	0
647	0	0	0				0	0	0	0	0
4,834	0	-4,834	0				0	0	0	0	0
962	0	3	0				0	0	0	0	0
1,956,680	0	-1,956,680	0				0	0	0	0	0
3,098	0	-3,098	0				0	0	0	0	0
226	0	-226	0				0	0	0	0	0
4,819	0	-4,819	0				0	0	0	0	0
750	0	0	0				0	0	0	0	0
416	0	0	0				0	0	0	0	0
9,204	0	-9,204	0				0	0	0	0	0
2,241	0	7	0				0	0	0	0	0
3	0	-3	0				0	0	0	0	0
1,191	0	4	0				0	0	0	0	0
507,677	0	9	0				0	0	0	0	0
12,757	0	25	0				0	0	0	0	0
11,308,140	0	15,909	0				0	0	0	0	0
275,398	0	-275,398	0				0	0	0	0	0
140,169	0	-140,169	0				0	0	0	0	0
10,318,500	0	-10,318,500	0				0	0	0	0	0
2,624,632	0	0	0				0	0	0	0	0
1,608	0	-1,608	0				0	0	0	0	0
2,223,572	0	2,932	0				0	0	0	0	0
1,455,198	0	-1,455,198	0				0	0	0	0	0
598	0	1	0				0	0	0	0	0
852,357	0	1,124	0				0	0	0	0	0
119,193	0	157	0				0	0	0	0	0
46,669	0	62	0				0	0	0	0	0
12,134	0	-12,134	0				0	0	0	0	0
1,837	0	2	0				0	0	0	0	0
1,469	0	-1,469	0				0	0	0	0	0
4,040	0	-4,040	0				0	0	0	0	0
2	0	-2	0				0	0	0	0	0
33,525	0	112	0				0	0	0	0	0
106,256	0	356	0				0	0	0	0	0
40,906	0	0	0				0	0	0	0	0
8	0	-8	0				0	0	0	0	0
372,796	0	-372,796	0				0	0	0	0	0
37,801	0	90	0				0	0	0	0	0
9,289	0	12	0				0	0	0	0	0
506,415	0	1,420	0				0	0	0	0	0
117	0	-117	0				0	0	0	0	0
10,695	0	-10,695	0				0	0	0	0	0
146,921	0	194	0				0	0	0	0	0
7	0	-7	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
2,290	0	3	0				0	0	0	0	0
152,430	0	250	0				0	0	0	0	0
6,531	0	9	0				0	0	0	0	0
3,526	0	-3,526	0				0	0	0	0	0
432	0	1	0				0	0	0	0	0
278	0	-94	0				0	0	0	0	0
1,524	0	-333	0				0	0	0	0	0
11,104	0	-11,104	0				0	0	0	0	0
2,125	0	-2,125	0				0	0	0	0	0
663	0	2	0				0	0	0	0	0
1,341	0	0	0				0	0	0	0	0
331	0	0	0				0	0	0	0	0
56,448	0	189	0				0	0	0	0	0
3,284	0	-3,284	0				0	0	0	0	0
3,242	0	0	0				0	0	0	0	0
6,007	0	0	0				0	0	0	0	0
1,869	0	7	0				0	0	0	0	0
1,027	0	-1,027	0				0	0	0	0	0
32,541	0	37	0				0	0	0	0	0
404	0	1	0				0	0	0	0	0
278	0	-278	0				0	0	0	0	0
22,554	0	-22,554	0				0	0	0	0	0
542	0	-542	0				0	0	0	0	0
690	0	-690	0				0	0	0	0	0
14,557	0	19	0				0	0	0	0	0
10,218	0	36	0				0	0	0	0	0
8,927	0	-8,927	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
12,344	0	-12,344	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
15,938	0	0	0				0	0	0	0	0
505	0	-505	0				0	0	0	0	0
35,787	0	13	0				0	0	0	0	0
42,084	0	56	0				0	0	0	0	0
0	0	9,639	0				0	0	0	0	0
496,108	0	654	0				0	0	0	0	0
468	0	0	0				0	0	0	0	0
14,469	0	-14,469	0				0	0	0	0	0
505	0	-505	0				0	0	0	0	0
30,541	0	-30,541	0				0	0	0	0	0
7,251	0	10	0				0	0	0	0	0
44,465	0	9	0				0	0	0	0	0
435,686	0	575	0				0	0	0	0	0
901	0	0	0				0	0	0	0	0
78	0	-78	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
6,392	0	8	0				0	0	0	0	0
429,622	0	473	0				0	0	0	0	0
47,152	0	-47,152	0				0	0	0	0	0
399	0	102,222	0				0	0	0	0	0
710	0	1	0				0	0	0	0	0
0	0	10,000	0				0	0	0	0	0
327	0	0	0				0	0	0	0	0
0	0	33,000	0				0	0	0	0	0
163,526	0	0	0				0	0	0	0	0
191,861	0	253	0				0	0	0	0	0
16	0	0	0				0	0	0	0	0
3,343	0	0	0				0	0	0	0	0
4,320,778	0	5,689	0				0	0	0	0	0
40,511	0	-40,511	0				0	0	0	0	0
374,498	0	-1,122	0				0	0	0	0	0
33,208	0	44	0				0	0	0	0	0
108,579	0	0	0				0	0	0	0	0
6,686,984	0	-6,686,984	0				0	0	0	0	0
356,250	0	0	0				0	0	0	0	0
75,233	0	0	0				0	0	0	0	0
1,907,984	0	6,392	0				0	0	0	0	0
17,220	0	0	0				0	0	0	0	0
306	0	1	0				0	0	0	0	0
171	0	-171	0				0	0	0	0	0
43,708	0	0	0				0	0	0	0	0
115	0	0	0				0	0	0	0	0
137,298	0	43	0				0	0	0	0	0
442,733	0	0	0				0	0	0	0	0
310,587	0	409	0				0	0	0	0	0
23	0	-23	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
38,438	0	0	0				0	0	0	0	0
2,422	0	2	0				0	0	0	0	0
563,456	0	743	0				0	0	0	0	0
46,085	0	-46,085	0				0	0	0	0	0
696	0	0	0				0	0	0	0	0
72,500	0	0	0				0	0	0	0	0
364,375	0	0	0				0	0	0	0	0
11	0	0	0				0	0	0	0	0
576,160	0	-576,160	0				0	0	0	0	0
1,326,082	0	-1,326,082	0				0	0	0	0	0
1,278	0	1	0				0	0	0	0	0
0	0	1,647	0				0	0	0	0	0
16,833	0	-16,833	0				0	0	0	0	0
28,968	0	38	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
15,000	0	-15,000	0				0	0	0	0	0
176	0	0	0				0	0	0	0	0
1,487,131	0	-5,593	0				0	0	0	0	0
61,375	0	81	0				0	0	0	0	0
2,901,790	0	-2,901,790	0				0	0	0	0	0
149,924	0	-73,301	0				0	0	0	0	0
47,033	0	-47,033	0				0	0	0	0	0
130	0	0	0				0	0	0	0	0
12,434	0	-12,434	0				0	0	0	0	0
271,556	0	358	0				0	0	0	0	0
73,821	0	97	0				0	0	0	0	0
235,063	0	-235,063	0				0	0	0	0	0
45,078	0	0	0				0	0	0	0	0
72	0	0	0				0	0	0	0	0
12,611	0	0	0				0	0	0	0	0
900,668	0	-900,668	0				0	0	0	0	0
272,784	0	-272,784	0				0	0	0	0	0
70	0	0	0				0	0	0	0	0
119,458	0	157	0				0	0	0	0	0
165,718	0	-165,718	0				0	0	0	0	0
19	0	0	0				0	0	0	0	0
5,333	0	7	0				0	0	0	0	0
362,981	0	-362,981	0				0	0	0	0	0
23,092	0	-23,092	0				0	0	0	0	0
1,132,749	0	0	0				0	0	0	0	0
93,917	0	124	0				0	0	0	0	0
94,205	0	-94,205	0				0	0	0	0	0
31,500	0	-31,500	0				0	0	0	0	0
1,440	0	2	0				0	0	0	0	0
572,262	0	754	0				0	0	0	0	0
180,134	0	0	0				0	0	0	0	0
13	0	0	0				0	0	0	0	0
1,222	0	-1,222	0				0	0	0	0	0
156,311	0	112	0				0	0	0	0	0
25,521	0	-25,521	0				0	0	0	0	0
15,202	0	0	0				0	0	0	0	0
187,869	0	0	0				0	0	0	0	0
13,756	0	0	0				0	0	0	0	0
315,824	0	0	0				0	0	0	0	0
257,488	0	-257,488	0				0	0	0	0	0
3,492	0	14	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
517,833	0	74	0				0	0	0	0	0
627,572	0	-627,572	0				0	0	0	0	0
225,167	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
12,752	0	16	0				0	0	0	0	0
1,081,968	0	-83,577	0				0	0	0	0	0
19,046	0	0	0				0	0	0	0	0
12,311	0	-12,311	0				0	0	0	0	0
117,879	0	0	0				0	0	0	0	0
98,857	0	71	0				0	0	0	0	0
1,015,057	0	-1,015,057	0				0	0	0	0	0
793,947	0	1,047	0				0	0	0	0	0
3,496	0	0	0				0	0	0	0	0
233,750	0	-233,750	0				0	0	0	0	0
5,851	0	7	0				0	0	0	0	0
10,313	0	0	0				0	0	0	0	0
4,398	0	6	0				0	0	0	0	0
75,159	0	-75,159	0				0	0	0	0	0
1,166,725	0	1,538	0				0	0	0	0	0
40,000	0	0	0				0	0	0	0	0
37,580	0	49	0				0	0	0	0	0
1,285	0	-1,285	0				0	0	0	0	0
2,031,251	0	-2,031,251	0				0	0	0	0	0
90,479	0	122	0				0	0	0	0	0
510,442	0	673	0				0	0	0	0	0
10,789,325	0	-10,789,325	0				0	0	0	0	0
143,378	0	0	0				0	0	0	0	0
456	0	-456	0				0	0	0	0	0
194,454	0	257	0				0	0	0	0	0
132,925	0	-132,925	0				0	0	0	0	0
166,880	0	-166,880	0				0	0	0	0	0
22,539	0	-22,539	0				0	0	0	0	0
37,349	0	126	0				0	0	0	0	0
3,719	0	-3,719	0				0	0	0	0	0
493,966	0	-800	0				0	0	0	0	0
10,262	0	-10,262	0				0	0	0	0	0
10,313	0	-10,313	0				0	0	0	0	0
5,987	0	8	0				0	0	0	0	0
274,524	0	-274,524	0				0	0	0	0	0
564	0	0	0				0	0	0	0	0
55,816	0	-55,816	0				0	0	0	0	0
237,941	0	-895	0				0	0	0	0	0
102,500	0	-102,500	0				0	0	0	0	0
26,020	0	0	0				0	0	0	0	0
0	0	44,134	0				0	0	0	0	0
1,248,865	0	-331,885	0				0	0	0	0	0
296,829	0	391	0				0	0	0	0	0
48,361	0	64	0				0	0	0	0	0
282,122	0	763,725	0				0	0	0	0	0
91,754	0	-91,754	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
62,113	0	81	0				0	0	0	0	0
1,128,620	0	-1,128,620	0				0	0	0	0	0
6,258	0	-6,258	0				0	0	0	0	0
120,994	0	-120,994	0				0	0	0	0	0
1,039,688	0	-1,039,688	0				0	0	0	0	0
4,398	0	6	0				0	0	0	0	0
121,625	0	160	0				0	0	0	0	0
10,895	0	8	0				0	0	0	0	0
1,665,680	0	2,196	0				0	0	0	0	0
240,260	0	268	0				0	0	0	0	0
62,835	0	0	0				0	0	0	0	0
9,282	0	31	0				0	0	0	0	0
94,526	0	125	0				0	0	0	0	0
4,398	0	6	0				0	0	0	0	0
125,000	0	-125,000	0				0	0	0	0	0
50,608	0	-50,608	0				0	0	0	0	0
464,211	0	207	0				0	0	0	0	0
660	0	-660	0				0	0	0	0	0
1,500,000	0	0	0				0	0	0	0	0
648,325	0	0	0				0	0	0	0	0
278,250	0	0	0				0	0	0	0	0
28,073	0	-28,073	0				0	0	0	0	0
176,574	0	233	0				0	0	0	0	0
32,500	0	0	0				0	0	0	0	0
13,075	0	5	0				0	0	0	0	0
9,428	0	-9,428	0				0	0	0	0	0
39,375	0	-39,375	0				0	0	0	0	0
21,066	0	28	0				0	0	0	0	0
14,484	0	19	0				0	0	0	0	0
390	0	-390	0				0	0	0	0	0
850,000	0	0	0				0	0	0	0	0
520,264	0	-520,264	0				0	0	0	0	0
27,970	0	0	0				0	0	0	0	0
9,505	0	13	0				0	0	0	0	0
10,192	0	-10,192	0				0	0	0	0	0
137,262	0	460	0				0	0	0	0	0
194,672	0	256	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
58,707	0	197	0				0	0	0	0	0
2,599	0	-2,599	0				0	0	0	0	0
134,375	0	0	0				0	0	0	0	0
75,261	0	99	0				0	0	0	0	0
3,001	0	-3,001	0				0	0	0	0	0
166,500	0	0	0				0	0	0	0	0
7,832	0	-7,832	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
69,617	0	-69,617	0				0	0	0	0	0
25,279	0	33	0				0	0	0	0	0
180,625	0	-180,625	0				0	0	0	0	0
43,367	0	145	0				0	0	0	0	0
2,479	0	-2,479	0				0	0	0	0	0
38,750	0	-38,750	0				0	0	0	0	0
3,000	0	-3,000	0				0	0	0	0	0
6,000	0	-6,000	0				0	0	0	0	0
15,000	0	-15,000	0				0	0	0	0	0
80,752	0	-80,752	0				0	0	0	0	0
67,875	0	-67,875	0				0	0	0	0	0
12,000	0	0	0				0	0	0	0	0
0	0	833,000	0				0	0	0	0	0
6,236	0	-6,236	0				0	0	0	0	0
31,178	0	0	0				0	0	0	0	0
8,805	0	11	0				0	0	0	0	0
4,465	0	6	0				0	0	0	0	0
683,438	0	-313,735	0				0	0	0	0	0
212,900	0	0	0				0	0	0	0	0
5,238	0	-5,238	0				0	0	0	0	0
4,490	0	-4,490	0				0	0	0	0	0
870,816	0	-870,816	0				0	0	0	0	0
52,500	0	0	0				0	0	0	0	0
7,871	0	11	0				0	0	0	0	0
565,531	0	312	0				0	0	0	0	0
24,793	0	33	0				0	0	0	0	0
30,320	0	40	0				0	0	0	0	0
9,280	0	-9,280	0				0	0	0	0	0
625,544	0	-625,544	0				0	0	0	0	0
18,000	0	0	0				0	0	0	0	0
7,483	0	-7,483	0				0	0	0	0	0
5,238	0	-5,238	0				0	0	0	0	0
2,443,230	0	4,379	0				0	0	0	0	0
47,527	0	62	0				0	0	0	0	0
9,505	0	13	0				0	0	0	0	0
25,702	0	86	0				0	0	0	0	0
5,017,771	0	-5,017,771	0				0	0	0	0	0
28,516	0	38	0				0	0	0	0	0
36,471	0	-36,471	0				0	0	0	0	0
3,449	0	4	0				0	0	0	0	0
217,704	0	76	0				0	0	0	0	0
1,318,204	0	-1,318,204	0				0	0	0	0	0
9,282	0	31	0				0	0	0	0	0
758,946	0	-758,946	0				0	0	0	0	0
874,100	0	-874,100	0				0	0	0	0	0
194,712	0	-194,712	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
63,030	0	-63,030	0				0	0	0	0	0
54,905	0	184	0				0	0	0	0	0
137,262	0	460	0				0	0	0	0	0
9,993	0	-9,993	0				0	0	0	0	0
34,070	0	45	0				0	0	0	0	0
1,871	0	-1,871	0				0	0	0	0	0
212,500	0	-25,500	0				0	0	0	0	0
1,559,532	0	-1,559,532	0				0	0	0	0	0
2,137	0	3	0				0	0	0	0	0
2,137	0	3	0				0	0	0	0	0
67,519	0	-67,519	0				0	0	0	0	0
6,467	0	8	0				0	0	0	0	0
704,486	0	2,361	0				0	0	0	0	0
47,788	0	-47,788	0				0	0	0	0	0
4,355	0	6	0				0	0	0	0	0
33,628	0	-33,628	0				0	0	0	0	0
20,156	0	0	0				0	0	0	0	0
34,978	0	-34,978	0				0	0	0	0	0
6,467	0	8	0				0	0	0	0	0
30,477	0	40	0				0	0	0	0	0
33,156	0	44	0				0	0	0	0	0
270,075	0	356	0				0	0	0	0	0
155,625	0	0	0				0	0	0	0	0
88,125	0	0	0				0	0	0	0	0
22,165	0	-22,165	0				0	0	0	0	0
6,631	0	-6,631	0				0	0	0	0	0
66,399	0	87	0				0	0	0	0	0
146,487	0	0	0				0	0	0	0	0
4,548	0	0	0				0	0	0	0	0
13,942	0	19	0				0	0	0	0	0
74,541	0	-74,541	0				0	0	0	0	0
3,141	0	11	0				0	0	0	0	0
108,894	0	144	0				0	0	0	0	0
13,958	0	0	0				0	0	0	0	0
24,375	0	-24,375	0				0	0	0	0	0
70,607	0	24	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
139,173	0	-16,875	0				0	0	0	0	0
39,375	0	0	0				0	0	0	0	0
1,938	0	0	0				0	0	0	0	0
0	0	15,900	0				0	0	0	0	0
15,576	0	-15,576	0				0	0	0	0	0
414	0	0	0				0	0	0	0	0
4,472,500	0	-4,472,500	0				0	0	0	0	0
7,002	0	-7,002	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
26,875	0	0	0				0	0	0	0	0
380,000	0	0	0				0	0	0	0	0
2,004,833	0	-2,004,833	0				0	0	0	0	0
1,026,286	0	-1,026,286	0				0	0	0	0	0
15,629,244	0	-15,629,244	0				0	0	0	0	0
38,903	0	52	0				0	0	0	0	0
1,381	0	-1,381	0				0	0	0	0	0
302	0	0	0				0	0	0	0	0
1,921	0	-1,921	0				0	0	0	0	0
1,249	0	-1,249	0				0	0	0	0	0
61,250	0	0	0				0	0	0	0	0
3,341	0	11	0				0	0	0	0	0
68,527	0	230	0				0	0	0	0	0
62,225	0	82	0				0	0	0	0	0
1,561	0	2	0				0	0	0	0	0
8,112	0	-8,112	0				0	0	0	0	0
55,446	0	73	0				0	0	0	0	0
6,437	0	-6,437	0				0	0	0	0	0
174	0	0	0				0	0	0	0	0
12,813	0	0	0				0	0	0	0	0
115,191	0	-115,191	0				0	0	0	0	0
115,191	0	152	0				0	0	0	0	0
64,062	0	-64,062	0				0	0	0	0	0
256,249	0	-256,249	0				0	0	0	0	0
64,062	0	85	0				0	0	0	0	0
651	0	2	0				0	0	0	0	0
92,021	0	-210	0				0	0	0	0	0
26,079	0	9	0				0	0	0	0	0
2,060	0	-2,060	0				0	0	0	0	0
5,150	0	-5,150	0				0	0	0	0	0
3,071	0	-3,071	0				0	0	0	0	0
5,491,632	0	1,915	0				0	0	0	0	0
1,030	0	-1,030	0				0	0	0	0	0
27,736,790	0	13,737	0				0	0	0	0	0
10,992	0	-10,992	0				0	0	0	0	0
645	0	0	0				0	0	0	0	0
0	0	1,017	0				0	0	0	0	0
5	0	-5	0				0	0	0	0	0
181	0	-181	0				0	0	0	0	0
1,111	0	2	0				0	0	0	0	0
122,150	0	-122,150	0				0	0	0	0	0
499	0	-499	0				0	0	0	0	0
6,395	0	-6,395	0				0	0	0	0	0
61	0	-61	0				0	0	0	0	0
5,834	0	-5,834	0				0	0	0	0	0
1,763	0	-1,763	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
0	0	11,825	0				0	0	0	0	0
252,200	0	0	0				0	0	0	0	0
4,606	0	-4,606	0				0	0	0	0	0
70,336	0	93	0				0	0	0	0	0
1,016	0	4	0				0	0	0	0	0
13,026	0	21	0				0	0	0	0	0
7,460	0	10	0				0	0	0	0	0
4,861	0	7	0				0	0	0	0	0
2,019	0	3	0				0	0	0	0	0
14,404	0	19	0				0	0	0	0	0
21,250	0	0	0				0	0	0	0	0
1,989	0	-1,989	0				0	0	0	0	0
219	0	-219	0				0	0	0	0	0
134	0	0	0				0	0	0	0	0
93,800,000	0	0	0				0	0	0	0	0
11,000,000	0	0	0				0	0	0	0	0
195	0	0	0				0	0	0	0	0
2	0	-2	0				0	0	0	0	0
0	0	24	0				0	0	0	0	0
0	0	6,980	0				0	0	0	0	0
0	0	2,294	0				0	0	0	0	0
0	0	4	0				0	0	0	0	0
0	0	83,205	0				0	0	0	0	0
0	0	4,696	0				0	0	0	0	0
0	0	229	0				0	0	0	0	0
0	0	608	0				0	0	0	0	0
0	0	45,207	0				0	0	0	0	0
0	0	2,925	0				0	0	0	0	0
0	0	207	0				0	0	0	0	0
0	0	164	0				0	0	0	0	0
0	0	219,792	0				0	0	0	0	0
0	0	42,938	0				0	0	0	0	0
0	0	264	0				0	0	0	0	0
0	0	2,015	0				0	0	0	0	0
0	0	119	0				0	0	0	0	0
0	0	45	0				0	0	0	0	0
0	0	3	0				0	0	0	0	0
0	0	166,979	0				0	0	0	0	0
0	0	46	0				0	0	0	0	0
0	0	392	0				0	0	0	0	0
0	0	74	0				0	0	0	0	0
0	0	438	0				0	0	0	0	0
0	0	2,925	0				0	0	0	0	0
0	0	1,708	0				0	0	0	0	0
0	0	455,790	0				0	0	0	0	0
0	0	1,095	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
0	0	6	0				0	0	0	0	0
0	0	478	0				0	0	0	0	0
0	0	1,491	0				0	0	0	0	0
0	0	603	0				0	0	0	0	0
0	0	318,859	0				0	0	0	0	0
0	0	73,993	0				0	0	0	0	0
0	0	5,738	0				0	0	0	0	0
0	0	3,486	0				0	0	0	0	0
0	0	157,285	0				0	0	0	0	0
0	0	90,799	0				0	0	0	0	0
0	0	251	0				0	0	0	0	0
0	0	287,419	0				0	0	0	0	0
0	0	10	0				0	0	0	0	0
0	0	2,361	0				0	0	0	0	0
0	0	368	0				0	0	0	0	0
0	0	1,166	0				0	0	0	0	0
0	0	7	0				0	0	0	0	0
0	0	284	0				0	0	0	0	0
0	0	29	0				0	0	0	0	0
0	0	78,711	0				0	0	0	0	0
0	0	4,233	0				0	0	0	0	0
0	0	18	0				0	0	0	0	0
0	0	9,929	0				0	0	0	0	0
0	0	59	0				0	0	0	0	0
0	0	17	0				0	0	0	0	0
0	0	3	0				0	0	0	0	0
0	0	79,324	0				0	0	0	0	0
0	0	1,042	0				0	0	0	0	0
0	0	2,551	0				0	0	0	0	0
0	0	176	0				0	0	0	0	0
0	0	77	0				0	0	0	0	0
0	0	5,961	0				0	0	0	0	0
0	0	518,334	0				0	0	0	0	0
0	0	64	0				0	0	0	0	0
0	0	41,655	0				0	0	0	0	0
0	0	249	0				0	0	0	0	0
0	0	65,904	0				0	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	2,361	0				0	0	0	0	0
0	0	1,717	0				0	0	0	0	0
0	0	1,158	0				0	0	0	0	0
0	0	27,114	0				0	0	0	0	0
0	0	21,071	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	137	0				0	0	0	0	0
0	0	62	0				0	0	0	0	0
0	0	9	0				0	0	0	0	0
0	0	137,893	0				0	0	0	0	0
0	0	169,078	0				0	0	0	0	0
0	0	155,443	0				0	0	0	0	0
0	0	4,778	0				0	0	0	0	0
0	0	942,496	0				0	0	0	0	0
0	0	13	0				0	0	0	0	0
0	0	20,599	0				0	0	0	0	0
0	0	2,452	0				0	0	0	0	0
0	0	4,177,971	0				0	0	0	0	0
0	0	60,473	0				0	0	0	0	0
0	0	1,656,319	0				0	0	0	0	0
0	0	419,348	0				0	0	0	0	0
0	0	2,720	0				0	0	0	0	0
0	0	7,789	0				0	0	0	0	0
0	0	14	0				0	0	0	0	0
0	0	3,034	0				0	0	0	0	0
0	0	85,296	0				0	0	0	0	0
0	0	3,670	0				0	0	0	0	0
0	0	199	0				0	0	0	0	0
0	0	70,747	0				0	0	0	0	0
0	0	798	0				0	0	0	0	0
0	0	271	0				0	0	0	0	0
0	0	268,258	0				0	0	0	0	0
0	0	914	0				0	0	0	0	0
0	0	457	0				0	0	0	0	0
0	0	206	0				0	0	0	0	0
0	0	98	0				0	0	0	0	0
0	0	11,169	0				0	0	0	0	0
0	0	8,872	0				0	0	0	0	0
0	0	60	0				0	0	0	0	0
0	0	565	0				0	0	0	0	0
0	0	834	0				0	0	0	0	0
0	0	73,873	0				0	0	0	0	0
0	0	3,650	0				0	0	0	0	0
0	0	17,473	0				0	0	0	0	0
0	0	1,204	0				0	0	0	0	0
0	0	102,854	0				0	0	0	0	0
0	0	102,863	0				0	0	0	0	0
0	0	388	0				0	0	0	0	0
0	0	71,243	0				0	0	0	0	0
0	0	29,764	0				0	0	0	0	0
0	0	799,451	0				0	0	0	0	0
0	0	79	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	954	0				0	0	0	0	0
0	0	246	0				0	0	0	0	0
0	0	187	0				0	0	0	0	0
0	0	3,340	0				0	0	0	0	0
0	0	3,776	0				0	0	0	0	0
0	0	871	0				0	0	0	0	0
0	0	42,518	0				0	0	0	0	0
0	0	1,968	0				0	0	0	0	0
0	0	745	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	-9,569	-9,569				5,000,000	0	0	0	0
84,759,965	84,759,965	12,240,035	12,240,035				97,000,000	0	0	0	0
3,182,474	3,182,474	0	0				3,182,474	0	0	0	0
200,000,000	200,000,000	20,425,000,000	-200,000,000				0	0	0	0	0
6,068,312	6,068,312	206,508	206,508				6,274,820	0	0	0	0
999,999	999,999	0	0				999,999	0	0	0	0
4,500,000	4,500,000	0	0				4,500,000	0	0	0	0
35,280,356	35,280,356	0	0				35,280,356	0	0	0	0
15,826,220	15,826,220	0	0				15,826,220	0	0	0	0
17,751,292	17,751,292	0	0				17,751,292	0	0	0	0
5,150,857	5,150,857	0	0				5,150,857	0	0	0	0
10,984,848	10,984,848	0	0				10,984,848	0	0	0	0
9,610,976	9,610,976	0	0				9,610,976	0	0	0	0
-18,710,268	-18,710,268	-15,767	-15,767				-18,726,035	0	0	0	0
33,127,461	33,127,461	-12,163	-12,163				33,115,298	0	0	0	0
335,290,334	299,398,740	11,914,916	11,956,869				311,355,609	0	0	0	35,849,641
1,497,242,134	1,219,018,162	10,903,079	19,026,804				1,238,044,966	0	0	0	0
0	0	0	0				0	0	0	0	0
8,764,019	79,250	-82,137	-60,000				19,250	0	0	0	0
62,784,988	62,784,988	74,720	74,720				62,859,708	0	0	0	0
344,564,872	14,785,070	3,263,357	4,405,876				19,190,945	0	0	0	328,637,284
4,251,917	4,251,917	-4,251,917	-4,251,917				0	0	0	0	0
5,320,626	5,320,626	0	0				5,320,626	0	0	0	0
81,963,305	81,963,305	-81,106,977	-81,106,977				856,328	0	0	0	0
614,864,563	614,864,542	-128,529,938	-128,529,938				486,334,604	0	0	0	21
519,846,478	519,846,478	-218,689,039	-218,689,039				301,157,439	0	0	0	0
30,722,378	26,724,531	-3,164,876	-1,158,607				25,565,924	0	0	0	0
35,471,376	11,694,955	26,605,772	23,928,970				21,229,499	0	14,394,427	0	26,453,222
8,298,478	8,298,478	-4,149,239	-4,149,239				0	0	4,149,239	0	0
27,368,914	27,368,914	0	0				27,368,914	0	0	0	0
22,208,461	0	-127,542	0				0	0	0	0	22,080,919
36,076,868	36,076,868	319,731,770	319,731,770				355,808,638	0	0	0	0
4,905,087	4,905,087	131,136,011	131,136,011				136,041,099	0	0	0	0
3,146,030	3,146,030	4,072	4,072				3,150,102	0	0	0	0
23,181,399	23,181,399	-8,511	-8,511				23,172,888	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
151,777,940	151,777,940	137,358	137,358				151,915,298	0	0	0	0
10,641,082	10,641,082	0	0				10,641,082	0	0	0	0
5,183,758	5,183,758	0	0				5,183,758	0	0	0	0
18,668,186	18,668,186	62,740	62,740				18,730,925	0	0	0	0
8,716,156	8,716,156	2,542	2,542				8,718,698	0	0	0	0
-2,256,680	-2,256,680	65,336	65,336				-2,191,344	0	0	0	0
2,151,236	2,151,236	3,583	3,583				2,154,819	0	0	0	0
131,124,446	105,300,868	4,245,440	1,119,322				106,420,191	0	0	0	0
89,520,867	87,450,535	-484,044	-446,292				87,004,243	0	0	0	0
5,119,727	5,119,727	-1,327,521	-1,327,521				3,792,206	0	0	0	0
89,639,839	81,344,311	-24,254,965	-24,303,614				57,040,698	0	0	0	0
2,083,755	0	-25,262	0				0	0	0	0	0
13,677,839	0	-3,326,633	0				0	0	0	0	10,351,206
40,641,241	2,977,016	-247,628	-47,742				2,929,273	0	0	0	37,464,340
10,691,580	4,251,917	-4,293,344	-4,251,917				0	0	0	0	6,398,236
87,350,781	87,296,576	-3,954,520	-3,954,520				83,342,057	0	0	0	54,205
-556,127	-556,127	4,992	4,992				-551,135	0	0	0	0
3,477,239	3,477,239	-1,277	-1,277				3,475,962	0	0	0	0
130,602,700	119,891,532	989,699	554,260				120,445,792	0	0	0	0
43,884,145	-7,837,658	415,622	4,038,659				350,239	0	-4,149,239	0	48,098,767
-2,609,736	-2,609,736	6,977	6,977				-2,602,759	0	0	0	0
13,908,839	13,908,839	-5,107	-5,107				13,903,733	0	0	0	0
3,146,030	3,146,030	4,072	4,072				3,150,102	0	0	0	0
30,676,600	30,676,600	4,787	4,787				30,681,387	0	0	0	0
133,437,908	113,320,364	-412,507	-811,543				112,508,822	0	0	0	0
273,350	273,350	-67,450	-67,450				205,900	0	0	0	0
91,700	91,700	-21,340	-21,340				70,360	0	0	0	0
103,276,001	103,276,001	137,358	137,358				103,413,359	0	0	0	0
99,087,843	10,044,364	-6,815,830	-6,255,541				0	0	0	3,788,823	88,483,191
5,320,626	5,320,626	0	0				5,320,626	0	0	0	0
7,775,636	7,775,636	0	0				7,775,636	0	0	0	0
7,996,776	7,996,776	13,066	13,066				8,009,842	0	0	0	0
23,199,944	23,199,944	573,301	573,301				23,773,245	0	0	0	0
17,102,547	17,102,547	3,249	3,249				17,105,796	0	0	0	0
-5,754,341	-5,754,341	249,151	249,151				-5,505,190	0	0	0	0
35,468,668	35,468,668	-13,023	-13,023				35,455,645	0	0	0	0
25,826,417	25,826,417	52,847	52,847				25,879,264	0	0	0	0
33,447,200	33,447,200	169,625	169,625				33,616,824	0	0	0	0
1,103,884	1,103,884	-1,774	-1,774				1,102,110	0	0	0	0
41,287,575	41,287,575	57,731	57,731				41,345,307	0	0	0	0
8,037,027	8,037,027	0	0				8,037,027	0	0	0	0
14,109,300	14,109,300	9,346	9,346				14,118,646	0	0	0	0
27,852,345	27,852,345	0	0				27,852,345	0	0	0	0
1,026,865	1,026,865	20,079	20,079				1,046,945	0	0	0	0
678,712,769	628,063,673	-28,216,390	-28,539,473				620,053,070	-20,528,869	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
191,988,608	191,988,608	1,291,087	1,291,087				193,279,695	0	0	0	0
180,378,491	174,122,657	438,027	459,914				174,582,571	0	0	0	0
0	0	0	0				0	0	0	0	0
105,574,426	105,574,426	1,000,067	1,000,067				106,574,493	0	0	0	0
223,746,922	183,908,695	5,112,335	4,300,866				188,209,561	0	0	0	0
56,116,159	56,116,159	668,312	668,312				56,784,471	0	0	0	0
0	0	0	0				0	0	0	0	0
236,090,905	216,843,052	1,071,484	1,071,484				217,914,536	0	0	0	0
11,403,531	11,403,522	-375,031	-375,031				11,028,492	0	0	0	0
11,972,481	11,972,481	208,004	208,004				12,180,485	0	0	0	0
156	156	0	0				156	0	0	0	0
5	0	0	0				0	0	0	0	0
1,564,243,311	1,427,438,494	-135,073,560	-140,247,183				1,301,497,143	-14,305,832	0	0	0
172,319,912	172,319,912	1,109,241	1,109,241				173,429,153	0	0	0	0
1,006	1,006	0	0				1,006	0	0	0	0
441,001,589	440,924,614	1,396,586	1,376,712				442,301,326	0	0	0	0
208,636,171	208,609,909	192,625	192,833				208,802,742	0	0	0	0
17,224	17,224	0	0				17,224	0	0	0	0
45,555,556	45,555,556	0	0				45,555,556	0	0	0	0
0	0	0	0				0	0	0	0	0
16,593,338	0	-172,861	0				0	0	0	0	16,420,478
0	0	0	0				0	0	0	0	0
167,809,832	0	3,370,703	0				0	0	0	0	171,180,535
38,165,478	0	-454,420	0				0	0	0	0	37,711,058
174,669,404	174,669,404	-481,954	-481,954				174,187,450	0	0	0	0
158,675,132	158,675,132	-1,870,707	-1,870,707				156,804,425	0	0	0	0
24,414,995	24,414,995	71,702	71,702				24,486,696	0	0	0	0
13,078,163	13,078,163	-3,419	-3,419				13,074,745	0	0	0	0
0	0	0	0				0	0	0	0	0
34,835,382	19,595,016	4,246,620	5,874,820				22,714,354	0	2,755,482	0	13,612,165
34,247,412	19,810,669	494,550	-190,514				19,620,154	0	0	0	15,121,808
196,361,255	196,147,846	-862,836	-858,103				195,289,743	0	0	0	208,675
17,044,071	17,044,071	830,389	830,389				17,874,460	0	0	0	0
230,244,107	230,244,107	4,479,159	4,479,159				234,723,266	0	0	0	0
165,613,455	130,904,587	246,924	255,997				131,160,584	0	0	0	34,699,795
253,796	253,796	-66	-66				253,730	0	0	0	0
21,209,715	21,209,715	970	-5,742				21,203,973	0	0	0	6,712
701,542,350	644,847,483	-4,296,154	-2,355,766				635,079,224	0	7,008,189	404,305	54,754,478
81,488,256	81,488,256	-2,348	-2,348				81,485,908	0	0	0	0
15,152,778	15,152,778	185	185				15,152,964	0	0	0	0
103,299,664	103,299,664	25,391	25,391				103,325,055	0	0	0	0
15,910,833	15,910,833	-283,789	-283,789				15,627,044	0	0	0	0
182,588,558	182,588,558	-6,119,905	-6,119,905				176,468,654	0	0	0	0
132,991,727	132,991,727	168,936	168,936				133,160,663	0	0	0	0
109,411,761	76,107,481	16,149,200	15,704,778				89,999,510	0	1,812,750	0	33,748,701
961,786	961,786	0	0				0	0	961,786	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
3,427	0	82	0				0	0	0	0	0
2,284,122	2,284,122	-21,073	-21,073				2,263,049	0	0	0	0
114,874,308	113,396,419	22,576,556	16,537,239				119,863,848	0	0	10,069,809	7,517,207
0	0	0	0				0	0	0	0	0
391,626,965	283,387,407	-2,749,906	-3,416,579				279,801,647	0	0	169,182	108,906,230
12,654,906	9,006,499	860,395	73,148				8,896,899	0	182,747	0	4,435,654
32,780,352	32,780,352	101,457	101,457				32,881,810	0	0	0	0
334,204,621	248,684,208	-6,648,293	-10,451,000				230,072,276	0	2,989,388	5,171,543	89,323,120
40,340,014	40,340,014	56,623	56,623				40,396,636	0	0	0	0
1,200,000	0	0	0				0	0	0	0	1,200,000
22,816,724	10,220,429	-21,199	-8,890				10,211,539	0	0	0	12,583,986
62,217,140	47,937,666	123,242	136,866				48,074,531	0	0	0	14,265,851
15,000,000	15,000,000	0	0				15,000,000	0	0	0	0
149,139,945	149,139,945	243,251	243,251				149,383,196	0	0	0	0
48,210,193	48,210,193	11,973	11,973				48,222,166	0	0	0	0
0	0	0	0				0	0	0	0	0
2,080,260	2,080,260	0	0				2,080,260	0	0	0	0
30,248,459	30,248,459	-4,468,407	-4,468,407				29,761,651	0	0	-3,981,599	0
23,702,122	22,075,321	-6,093,966	-6,150,149				21,050,173	-6,053,154	928,153	0	1,682,984
39,150,075	27,306,775	797,610	-34,780				27,271,995	0	0	0	12,675,690
87,586	87,586	263	263				87,850	0	0	0	0
11,133,650	11,133,650	77,500	77,500				11,211,150	0	0	0	0
46,440,459	46,440,459	302,526	302,526				46,742,985	0	0	0	0
3,715,122	0	114,800	0				0	0	0	0	3,829,922
109,967,310	107,240,187	260,741	275,264				107,515,451	0	0	0	2,712,600
12,694,836	12,694,836	38,192	38,192				12,733,028	0	0	0	0
17,642	17,642	25	25				17,667	0	0	0	0
5,181,057	5,181,057	99,250	99,250				5,280,307	0	0	0	0
2,435,000	2,435,000	-132,500	-132,500				2,302,500	0	0	0	0
21,810,653	21,810,653	0	0				21,810,653	0	0	0	0
1,968,651	1,968,651	304,740	304,740				2,273,391	0	0	0	0
-343,722,787	-343,722,787	-16,632,035	-16,632,035				-360,354,822	0	0	0	0
-223,483,844	-223,483,844	-7,263,811	-7,263,811				-230,747,655	0	0	0	0
343,722,787	343,722,787	16,632,035	16,632,035				360,354,822	0	0	0	0
223,483,844	223,483,844	7,263,811	7,263,811				230,747,655	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
69,143,332	69,143,332	0	0				0	0	0	69,143,332	0
38,014	38,014	0	0				38,014	0	0	0	0
24,668,018	24,668,018	-333,003	-333,003				24,335,015	0	0	0	0
9,947,637	9,947,637	-277,622	-277,622				9,670,015	0	0	0	0
3,355,381	3,355,381	-164,669	-164,669				3,190,712	0	0	0	0
22,489,164	22,489,164	176,586	176,586				22,665,750	0	0	0	0
38,450,983	38,450,983	-3,436,873	-3,436,873				35,014,110	0	0	0	0
3,784,202,731	3,784,202,731	-67,799,530	-67,799,530				3,716,403,201	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
236	236	0	0				236	0	0	0	0
80,131,273	80,131,273	-569,542	-569,542				79,561,731	0	0	0	0
207,152,957	207,152,957	-5,179,058	-5,179,058				201,973,899	0	0	0	0
14,446,626	14,446,626	-3,083	-3,083				14,443,543	0	0	0	0
268,056,661	268,056,661	-1,117,377	-1,117,377				266,939,284	0	0	0	0
231,602,741	231,602,741	4,603,875	4,603,875				236,206,616	0	0	0	0
55,014,335	55,014,335	1,077,437	1,077,437				56,091,772	0	0	0	0
4,487,205	4,487,205	7,052	7,052				4,494,257	0	0	0	0
54,334,867	54,334,867	-90,821	-90,821				54,244,046	0	0	0	0
11,522,460	11,522,460	-678,448	-678,448				10,844,012	0	0	0	0
25,326,078	25,326,078	-184,465	-184,465				25,141,612	0	0	0	0
117,023,508	117,023,508	869,866	869,866				117,893,374	0	0	0	0
56,118,700	56,118,700	17,138	17,138				56,135,838	0	0	0	0
12,716,874	12,716,874	1,900	1,900				12,718,774	0	0	0	0
0	0	0	0				0	0	0	0	0
30,344,165	30,344,165	175,357	175,357				30,519,522	0	0	0	0
96,774	96,774	0	0				96,774	0	0	0	0
125,806	125,806	0	0				125,806	0	0	0	0
937,247,304	937,247,155	-15,416,841	-15,416,841				921,830,314	0	0	0	149
20,997,029	20,997,029	21,975	21,975				21,019,005	0	0	0	0
194	194	-194	-194				0	0	0	0	0
32,027,835	32,027,835	-45,318	-45,340				31,982,495	0	0	0	22
603,217,848	603,217,848	-27,343,767	-27,343,767				575,874,081	0	0	0	0
303,314	303,314	0	0				303,314	0	0	0	0
2,720,514	2,720,514	4,340	4,340				2,724,855	0	0	0	0
47,871,352	47,871,352	5,249,749	5,249,749				53,121,102	0	0	0	0
98,515,668	98,515,668	214,718	214,718				98,730,385	0	0	0	0
352,968,767	352,968,767	1,495,133	1,495,133				354,463,899	0	0	0	0
17,265,524	17,265,524	689,915	689,915				17,955,438	0	0	0	0
16,948,352	16,948,352	25,896	25,896				16,974,247	0	0	0	0
23,697,322	23,697,322	70,998	70,998				23,768,320	0	0	0	0
617,290	617,290	415	415				617,705	0	0	0	0
143,125,721	143,125,721	200,129	200,129				143,325,850	0	0	0	0
-11,848,662	-11,848,662	-35,498	-35,498				-11,884,160	0	0	0	0
-266,784,832	-266,784,832	-3,837,704	-3,837,704				-270,622,536	0	0	0	0
2,873,217	2,873,217	-1,362,766	-1,362,766				1,510,450	0	0	0	0
-881,913	-881,913	2,015,100	2,015,100				1,133,187	0	0	0	0
1,423,089	1,423,089	107,568	107,568				1,530,657	0	0	0	0
13,024,649	13,024,649	325,514	325,514				13,350,163	0	0	0	0
322,611	322,611	0	0				322,611	0	0	0	0
15,176,964	15,176,964	16,904,495	16,904,495				32,081,459	0	0	0	0
24,508,163	24,508,163	-303,299	-303,299				24,204,864	0	0	0	0
29,785,194	29,785,194	4,281,569	4,281,569				34,066,763	0	0	0	0
3,095,998	3,095,998	-367,249	-367,249				2,728,749	0	0	0	0
0	0	0	0				0	0	0	0	0
3,296	0	-81	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	7	7				7	0	0	0	0
651,921	651,921	401	401				652,322	0	0	0	0
172,387,347	172,387,347	-12,977,424	-12,977,424				159,409,924	0	0	0	0
52,086,919	52,086,919	-3,266,571	-3,266,571				48,820,348	0	0	0	0
10,949,824	10,949,824	-949,810	-949,810				10,000,014	0	0	0	0
247,927,971	247,927,971	-7,124,545	-7,124,545				240,803,426	0	0	0	0
188,293,829	188,293,829	15,897,911	15,897,911				204,191,739	0	0	0	0
108,128,911	108,128,911	-8,439,133	-8,439,133				99,689,778	0	0	0	0
81,664,825	81,664,825	330,949	330,949				81,995,774	0	0	0	0
17,140,002	17,140,002	18,154,445	18,154,445				35,294,446	0	0	0	0
0	0	0	0				0	0	0	0	0
18,961,804	18,961,804	0	0				0	0	0	18,961,804	0
642,363,454	-60,428	20,193,352	15,012				-45,416	0	0	0	0
402,444,477	402,444,477	1,020,294	1,020,294				403,464,771	0	0	0	0
312,681,657	312,681,657	10,229,789	10,229,789				322,911,446	0	0	0	0
801,744,403	801,744,403	-12,500,135	-12,500,135				789,244,268	0	0	0	0
25,965,406	25,965,406	-139,256	-139,256				25,826,150	0	0	0	0
41,858,400	41,858,400	406,600	406,600				42,265,000	0	0	0	0
39,300,334	39,300,334	3,730,453	3,730,453				45,829,363	-2,798,576	0	0	0
0	0	0	0				0	0	0	0	0
2,445,000	2,445,000	490,000	490,000				2,935,000	0	0	0	0
10,981,745	10,981,745	17,549	17,549				10,999,294	0	0	0	0
53,865,000	53,865,000	0	0				53,865,000	0	0	0	0
4,124,710	4,124,710	623	623				4,125,333	0	0	0	0
94,886,740	94,886,740	-1,139,083	-1,139,083				93,747,657	0	0	0	0
234,633,462	234,633,462	9,207,750	9,207,750				243,841,212	0	0	0	0
448,529,763	448,529,763	-10,358,738	-10,358,738				438,171,025	0	0	0	0
28,893,251	28,893,251	-6,165	-6,165				28,887,086	0	0	0	0
21,042,562	21,042,562	0	0				21,042,562	0	0	0	0
563,793,650	563,793,650	-1,839,103	-1,839,103				561,954,547	0	0	0	0
110,028,669	110,028,669	2,154,879	2,154,879				112,183,548	0	0	0	0
8,974,410	8,974,410	14,102	14,102				8,988,512	0	0	0	0
108,669,735	108,669,735	-181,642	-181,642				108,488,093	0	0	0	0
5,153,446	5,153,446	-6,813	-6,813				5,146,632	0	0	0	0
318,927,627	41,058,659	-41,937,736	-1,851,048				23,297,611	0	0	15,910,000	237,782,280
0	0	0	0				0	0	0	0	0
35,603,783	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
404,355,499	0	-8,645,045	0				0	0	0	0	0
-9,883,291	-9,883,291	-93,408	-93,408				-9,976,699	0	0	0	0
7,429,637	7,429,637	-31,608	-31,608				7,398,029	0	0	0	0
130,967	130,967	3,288	3,288				134,255	0	0	0	0
36,627,359	36,627,359	1,001,866	1,001,866				37,629,225	0	0	0	0
13,881,634	13,881,634	74,071	74,071				13,955,705	0	0	0	0
41,644,588	41,644,588	-167,213	-167,213				37,223,153	0	4,254,222	0	0
3,016,834	0	-566,110	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
54,893,887	54,893,887	5,302,494	5,302,494				60,196,381	0	0	0	0
0	0	0	0				0	0	0	0	0
38,817,491	38,817,491	368,041	368,041				39,185,531	0	0	0	0
78,058,184	78,058,184	68,591	68,591				78,126,774	0	0	0	0
57,696,346	57,696,346	1,564,032	1,564,032				59,674,736	-414,358	0	0	0
223,475,078	223,475,078	10,224,425	10,224,425				233,884,789	-185,285	0	0	0
162,578,951	162,578,951	5,410,843	5,410,843				175,906,401	-7,916,607	0	0	0
38,666,806	38,666,806	-33,322	-33,322				38,633,485	0	0	0	0
5,000,004	5,000,004	0	0				5,000,004	0	0	0	0
2,872,348	2,872,348	9,722	9,722				0	0	2,882,070	0	0
47,156	47,156	0	0				47,156	0	0	0	0
-4,362	-4,362	-4,325	-4,325				-8,687	0	0	0	0
0	0	0	0				0	0	0	0	0
524,344	524,344	-131,250	-131,250				393,095	0	0	0	0
2,358	2,358	0	0				2,358	0	0	0	0
1,699,039	1,699,039	-126,756	-126,756				1,572,283	0	0	0	0
9,093,361	9,093,361	8,991,088	8,991,088				5,267,531	0	0	12,816,918	0
-79,441,136	-79,441,136	30,373	30,373				-79,410,763	0	0	0	0
58,547,201	58,547,201	-2,881,183	-2,881,183				55,666,018	0	0	0	0
95,914,891	95,914,891	372,099	372,099				96,286,990	0	0	0	0
1,456,700	1,456,700	139,500	139,500				1,596,200	0	0	0	0
6,387,627	6,387,627	83,738	83,738				6,471,365	0	0	0	0
182	182	279	279				461	0	0	0	0
20,545	20,545	2,292	2,292				22,837	0	0	0	0
0	0	0	0				0	0	0	0	0
380,250	380,250	-15,000	-15,000				365,250	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
35,327,495	35,327,495	528,298	528,298				35,855,793	0	0	0	0
6,679,620	6,679,620	-40,079	-40,079				6,639,542	0	0	0	0
21,732,617	21,732,617	-1,243,630	-1,243,630				20,488,987	0	0	0	0
4,653,940	4,653,940	-1,843,376	-1,843,376				2,810,565	0	0	0	0
0	0	258,814	258,814				258,814	0	0	0	0
-151,216,692	-151,216,692	39,222,873	39,222,873				-111,993,819	0	0	0	0
156,005,332	156,005,332	-3,676,932	-3,676,932				152,328,400	0	0	0	0
0	0	0	0				0	0	0	0	0
11	11	49,704	49,704				49,715	0	0	0	0
4,367	4,367	-11	-11				4,356	0	0	0	0
9,630,285	9,630,285	-1,070,976	-1,070,976				8,559,309	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
85,800	85,800	0	0				85,800	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	748,875	748,875				748,875	0	0	0	0
0	0	126,112	126,112				126,112	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
3,134,014	3,134,014	-3,134,014	-3,134,014				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
571,300	571,300	6,000	6,000				577,300	0	0	0	0
49,375,595	49,375,595	-28,896,388	-28,896,388				33,068	0	20,446,138	0	0
19,080,525	19,000,006	1,521,302	1,522,137				18,062,913	0	2,459,230	0	0
122,305	120,313	84,112	84,611				204,924	0	0	0	0
1,139	1,139	-3	-3				1,136	0	0	0	0
390,094	390,094	-443	-443				12,328	0	377,323	0	0
3,174	0	-33	0				0	0	0	0	0
7,233	0	-112	0				0	0	0	0	0
1,821,125	1,821,125	64,946	64,946				1,886,071	0	0	0	0
1,119,251	1,119,251	12,000	12,000				1,131,251	0	0	0	0
45	45	0	0				45	0	0	0	0
47	47	0	0				47	0	0	0	0
37,551	37,551	402	402				37,953	0	0	0	0
0	0	0	0				0	0	0	0	0
1,082,661	1,082,661	22,020	22,020				1,104,681	0	0	0	0
474,250	474,250	-474,250	-474,250				0	0	0	0	0
62,729	62,729	380	380				63,109	0	0	0	0
6,586,162	6,586,162	-6,583,162	-6,583,162				3,000	0	0	0	0
0	0	0	0				0	0	0	0	0
8,280	8,280	520	520				8,800	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,239,558	1,239,558	-735,539	-735,539				504,020	0	0	0	0
0	0	0	0				0	0	0	0	0
70,620	70,620	-20,127	-20,127				50,493	0	0	0	0
3,274,022	3,274,022	-85,672	-85,672				3,188,350	0	0	0	0
1,557,900	1,557,900	-16,100	-16,100				1,541,800	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	3,023,266	3,023,266				3,023,266	0	0	0	0
0	0	0	0				0	0	0	0	0
592,704	592,704	13,548	13,548				606,252	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
45,329	45,329	40,354	40,354				85,683	0	0	0	0
0	0	0	0				0	0	0	0	0
98,155	98,155	-74,189	-74,189				23,966	0	0	0	0
0	0	25,908	25,908				25,908	0	0	0	0
0	0	0	0				0	0	0	0	0
486,200	486,200	34,763	34,763				520,963	0	0	0	0
170,095,977	-436,523	3,678,460	-22,540				-459,063	0	0	0	0
0	0	0	0				0	0	0	0	0
12,175,555	28,965	0	0				0	0	0	28,965	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
58,590	58,590	0	0				58,590	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
117,922	117,922	-12,197	-12,197				105,724	0	0	0	0
100,167,830	100,167,830	-90,867	-90,867				100,076,963	0	0	0	0
0	0	0	0				0	0	0	0	0
40,500,000	40,500,000	24,300,000	24,300,000				64,800,000	0	0	0	0
7,940,205	7,940,205	63,007	63,007				279,228	0	7,723,984	0	0
45,784	45,784	-44,174	-44,174				1,611	0	0	0	0
2,057,217	2,057,217	-2,057,217	-2,057,217				0	0	0	0	0
4,327,125	4,327,125	-4,327,125	-4,327,125				0	0	0	0	0
65,292,433	65,292,433	-2,252,094	-2,252,094				63,040,339	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,172,473	11,172,473	-11,150,223	-11,150,223				170,651	-148,400	0	0	0
17,587,193	17,587,193	-15,648,979	-15,648,979				1,938,214	0	0	0	0
4,390,849	4,390,849	-4,051,017	-4,051,017				354,568	-14,736	0	0	0
1,856,822	1,856,822	-103,637	-103,637				1,753,185	0	0	0	0
0	0	0	0				0	0	0	0	0
4,113,950	4,113,950	-652,045	-652,045				3,461,905	0	0	0	0
42,001,596	42,001,596	3,428,877	3,428,877				45,430,473	0	0	0	0
264,577	264,577	848,632	848,632				1,115,391	-2,182	0	0	0
341,237	341,237	13,271	13,271				354,508	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
22,530	22,530	105,753	105,753				128,283	0	0	0	0
0	0	0	0				0	0	0	0	0
60,548	60,548	-48,785	-48,785				11,763	0	0	0	0
-2,917,925	-2,917,925	252,789	252,789				-2,665,136	0	0	0	0
0	0	110,484	110,484				110,484	0	0	0	0
21,060	21,060	-6,253	-6,253				14,807	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
290,172,830	265,000,000	-4,816,559	0				0	0	0	265,000,000	0
1,001,410	1,001,410	-1,001,410	-1,001,410				0	0	0	0	0
9	9	0	0				9	0	0	0	0
1,536,561	1,536,561	-21,875	-21,875				769	0	1,513,916	0	0
97,335	97,335	48,898	48,898				146,233	0	0	0	0
24,568	24,568	-24,568	-24,568				0	0	0	0	0
0	0	1,830	1,830				1,830	0	0	0	0
6,403,562	6,403,562	103,330	103,330				-5,789,943	0	0	12,296,835	0
11,114,065	10,285,552	3,802,351	3,814,831				14,100,383	0	0	0	0
8,576,788	8,576,788	-8,576,788	-8,576,788				0	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
97,132,930	97,132,930	-16,005,399	-16,005,399				85,791,061	-4,663,530	0	0	0
3,982,000	3,982,000	-3,982,000	-3,982,000				0	0	0	0	0
4,024,981	3,929,541	512,653	511,589				4,441,130	0	0	0	0
141,366,514	141,366,514	-1,704,033	-1,704,033				139,662,481	0	0	0	0
51,599,757	51,599,757	-11,858,469	-11,858,469				39,741,288	0	0	0	0
0	0	0	0				0	0	0	0	0
557,773	557,773	0	0				557,773	0	0	0	0
2,966,103	2,966,103	-207,736	-207,736				2,758,367	0	0	0	0
121,170,129	-10,851,057	23,172,426	4,114,265				-6,736,792	0	0	0	0
49,702,083	49,702,083	-12,188,285	-12,188,285				37,513,798	0	0	0	0
15,229,721	15,229,721	-1,518,800	-1,518,800				13,710,920	0	0	0	0
4,675,411	4,675,411	101,879	101,879				5,433,935	-656,645	0	0	0
7,173,473	7,173,473	87,739	87,739				7,261,212	0	0	0	0
2,922,680	2,922,680	52,226	52,226				2,974,906	0	0	0	0
27,488	27,488	3,367	3,367				30,855	0	0	0	0
2,759,357	2,759,357	-594	-594				2,758,762	0	0	0	0
18,116,720	18,116,720	223,616	223,616				18,340,336	0	0	0	0
2,410	2,410	60,667	60,667				63,077	0	0	0	0
908	908	3	3				911	0	0	0	0
16,685,581	16,685,581	187,067	187,067				16,872,648	0	0	0	0
954,043	954,043	12,438	12,438				966,482	0	0	0	0
14,316,329	14,316,329	126,079	126,079				14,442,408	0	0	0	0
6,978,480	6,978,480	54,566	54,566				7,033,046	0	0	0	0
6,211,854	6,211,854	94,155	94,155				6,306,009	0	0	0	0
5,456,386	5,456,386	67,546	67,546				5,523,932	0	0	0	0
0	0	0	0				0	0	0	0	0
15,118,329	15,118,329	208,510	208,510				15,326,839	0	0	0	0
13,035,228	13,035,228	107,429	107,429				13,142,657	0	0	0	0
12,689,794	12,689,794	115,020	115,020				12,804,814	0	0	0	0
4,360,011	4,360,011	91,299	91,299				4,451,310	0	0	0	0
2,138,944	2,138,944	15,143	15,143				2,154,087	0	0	0	0
3,629,724	3,629,724	22,635	22,635				3,652,359	0	0	0	0
9,150,160	9,150,160	215,066	215,066				9,365,226	0	0	0	0
1,771	1,771	15,873,803	15,873,803				15,875,574	0	0	0	0
1,321,988	1,321,988	24,226	24,226				1,346,214	0	0	0	0
507	507	7	7				514	0	0	0	0
13,237,308	13,237,308	146,215	146,215				13,383,523	0	0	0	0
2,855,324	2,855,324	60,159	60,159				2,915,483	0	0	0	0
2,315,948	2,315,948	25,686	25,686				2,341,634	0	0	0	0
9,562,976	9,562,976	181,042	181,042				9,744,018	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,935,345	2,935,345	45,987	45,987				2,981,332	0	0	0	0
19,836,059	19,836,059	207,354	207,354				20,043,414	0	0	0	0
0	0	0	0				0	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
2,675,216	2,675,216	68,015	68,015				2,743,231	0	0	0	0
0	0	0	0				0	0	0	0	0
120,844	120,844	10,003	10,003				130,847	0	0	0	0
10,466,240	10,466,240	77,570	77,570				10,543,809	0	0	0	0
0	0	0	0				0	0	0	0	0
8,591,019	8,591,019	-121,150	-121,150				8,469,869	0	0	0	0
28,730,654	28,730,654	143,864	143,864				28,874,519	0	0	0	0
1,909,533	1,909,533	26,325	26,325				1,935,858	0	0	0	0
0	0	0	0				0	0	0	0	0
16,589,499	16,589,499	162,580	162,580				16,752,079	0	0	0	0
432,654	432,654	1,497	1,497				434,151	0	0	0	0
20,474,930	20,474,930	256,900	256,900				20,731,830	0	0	0	0
0	0	0	0				0	0	0	0	0
1,925,396	1,925,396	31,115	31,115				1,956,511	0	0	0	0
0	0	0	0				0	0	0	0	0
2,305,328	2,305,328	33,158	33,158				2,338,486	0	0	0	0
56,199	56,199	-1,749	-1,749				54,450	0	0	0	0
8,482,993	8,482,993	81,108	81,108				8,564,101	0	0	0	0
3,606	3,606	4,671	4,671				8,276	0	0	0	0
2,560,040	2,560,040	47,066	47,066				2,607,106	0	0	0	0
8,594,721	8,594,721	99,511	99,511				8,694,232	0	0	0	0
86	86	0	0				86	0	0	0	0
3,042,084	3,042,084	52,549	52,549				3,094,633	0	0	0	0
53	53	265	265				318	0	0	0	0
210,226	210,226	-210,226	-210,226				0	0	0	0	0
4,730,195	4,730,195	47,177	47,177				4,777,372	0	0	0	0
6,434,706	6,434,706	168,296	168,296				6,603,002	0	0	0	0
0	0	0	0				0	0	0	0	0
6,970,085	6,970,085	161,435	161,435				7,131,520	0	0	0	0
14,886,428	14,886,428	124,993	124,993				15,011,421	0	0	0	0
1,747,234	1,747,234	22,155	22,155				1,769,388	0	0	0	0
8,444,740	8,444,740	-2,142,069	-2,142,069				6,302,671	0	0	0	0
962,958	962,958	17,008	17,008				979,967	0	0	0	0
7,093,000	7,093,000	100,000	100,000				7,193,000	0	0	0	0
12,264,000	12,264,000	85,500	85,500				12,349,500	0	0	0	0
4,354,500	4,354,500	63,500	63,500				4,418,000	0	0	0	0
1,749,007	1,749,007	19,019	19,019				1,768,026	0	0	0	0
2,768,056	2,768,056	29,003	29,003				2,797,059	0	0	0	0
2,952,265	2,952,265	40,675	40,675				2,992,940	0	0	0	0
1,529,764	1,529,764	8,977	8,977				1,538,741	0	0	0	0
829,872	829,872	-829,872	-829,872				0	0	0	0	0
18,815,223	18,815,223	25,093	25,093				18,840,316	0	0	0	0
4,779,086	4,779,086	56,319	56,319				4,835,405	0	0	0	0
294,382	294,382	4,779	4,779				299,161	0	0	0	0
6,732	6,732	-5,646	-5,646				1,087	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
8,625,818	8,625,818	168,977	168,977				8,794,795	0	0	0	0
0	0	0	0				0	0	0	0	0
2,026,899	2,026,899	14,621	14,621				2,041,520	0	0	0	0
2,984,584	2,984,584	98,719	98,719				3,083,303	0	0	0	0
4,696,003	4,696,003	61,579	61,579				4,757,582	0	0	0	0
17,027,312	17,027,312	201,184	201,184				17,228,495	0	0	0	0
6,013,077	6,013,077	84,294	84,294				6,097,371	0	0	0	0
7,589	7,589	-6,364	-6,364				1,225	0	0	0	0
18,360	18,360	317	317				18,678	0	0	0	0
0	0	0	0				0	0	0	0	0
6,912,382	6,912,382	231,628	231,628				7,144,010	0	0	0	0
0	0	0	0				0	0	0	0	0
6,226,676	6,226,676	10,213,163	10,213,163				16,439,840	0	0	0	0
4,973,029	4,973,029	-3,922	-3,922				4,969,106	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,324,186	2,324,186	63,754	63,754				2,387,940	0	0	0	0
14,191,677	14,191,677	315,067	315,067				14,506,745	0	0	0	0
19,218,816	19,218,816	223,526	223,526				19,442,342	0	0	0	0
13,892,194	13,892,194	141,846	141,846				14,034,040	0	0	0	0
1,286,250	1,286,250	19,490	19,490				1,305,740	0	0	0	0
856,490	856,490	18,320	18,320				874,810	0	0	0	0
97	97	144	144				241	0	0	0	0
2,532,966	2,532,966	25,104	25,104				2,558,070	0	0	0	0
6,141,120	6,141,120	91,680	91,680				6,232,800	0	0	0	0
0	0	5,214	5,214				5,214	0	0	0	0
391,381	391,381	4,957	4,957				396,338	0	0	0	0
451,298	451,298	6,518	6,518				457,815	0	0	0	0
1,910,520	1,910,520	30,108	30,108				1,940,628	0	0	0	0
3,390,106	3,390,106	29,886	29,886				3,419,992	0	0	0	0
633,774	633,774	11,073	11,073				644,847	0	0	0	0
1,813,708	1,813,708	20,790	20,790				1,834,498	0	0	0	0
0	0	0	0				0	0	0	0	0
943,500	943,500	15,115	15,115				958,615	0	0	0	0
13,535,144	13,535,144	166,744	166,744				13,701,888	0	0	0	0
0	0	0	0				0	0	0	0	0
1,897,590	1,897,590	9,920	9,920				1,907,510	0	0	0	0
269,622	269,622	-4,356	-4,356				265,266	0	0	0	0
0	0	0	0				0	0	0	0	0
2,591,097	2,591,097	7,105	7,105				2,598,202	0	0	0	0
1,755,831	1,755,831	23,520	23,520				1,779,351	0	0	0	0
44,260	44,260	244	244				44,504	0	0	0	0
28,074,181	28,074,181	401,071	401,071				28,475,252	0	0	0	0
2,963,949	2,963,949	39,344	39,344				3,003,294	0	0	0	0
1,153,308	1,153,308	17,058	17,058				1,170,367	0	0	0	0
10,823,374	10,823,374	123,967	123,967				10,947,341	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
0	0	0	0				0	0	0	0	0
16,334,730	16,334,730	546,989	546,989				16,881,719	0	0	0	0
12,896,028	12,896,028	160,437	160,437				13,056,465	0	0	0	0
5,599,896	5,599,896	52,472	52,472				5,652,368	0	0	0	0
4,248,685	4,248,685	57,027	57,027				4,305,712	0	0	0	0
942,264	942,264	24,493	24,493				966,756	0	0	0	0
11,404,453	11,404,453	157,451	157,451				11,561,904	0	0	0	0
23,129,054	23,129,054	333,696	333,696				23,462,750	0	0	0	0
10,484,352	10,484,352	136,301	136,301				10,620,653	0	0	0	0
4,744,725	4,744,725	83,388	83,388				4,828,113	0	0	0	0
214,822	214,822	-212,693	-212,693				2,130	0	0	0	0
1,592,119	1,592,119	28,501	28,501				1,620,620	0	0	0	0
6,343	6,343	114,625	114,625				120,967	0	0	0	0
121	121	1	1				122	0	0	0	0
22,466,000	22,466,000	326,018	326,018				22,792,018	0	0	0	0
1,534,722	1,534,722	12,481	12,481				1,547,203	0	0	0	0
15,859,680	15,859,680	154,480	154,480				16,014,160	0	0	0	0
7,336	7,336	267	267				7,602	0	0	0	0
3,678,240	3,678,240	48,761	48,761				3,727,001	0	0	0	0
159,944	159,944	1,012,363	1,012,363				1,172,307	0	0	0	0
25,937,732	25,937,732	391,752	391,752				26,329,484	0	0	0	0
51	51	0	0				51	0	0	0	0
451,680,113	0	-328,808	0				0	0	0	0	0
-977,968,791	-977,968,791	22,056,361	22,056,361				-955,912,430	0	0	0	0
3,747,487	3,747,487	2,834,887	2,834,887				6,582,374	0	0	0	0
1,319,818,529	1,319,818,529	128,459,018	128,459,018				1,448,312,071	-34,524	0	0	0
2,814,304	2,814,304	-177,160	-177,160				2,637,144	0	0	0	0
14,801,633	14,801,633	-4,136,358	-4,136,358				10,665,275	0	0	0	0
76,382,460	76,382,460	-2,909,016	-2,909,016				73,473,444	0	0	0	0
32,353,716	32,353,716	-1,017,689	-1,017,689				31,336,028	0	0	0	0
14,813,635	14,813,635	243,455	243,455				15,057,090	0	0	0	0
3,020,069	3,020,069	412,953	412,953				3,433,022	0	0	0	0
178,232	178,232	-48,884	-48,884				129,348	0	0	0	0
28,334,900	28,334,900	304,989	304,989				28,639,890	0	0	0	0
247,424,303	247,424,303	-642,415	-642,415				251,253,006	-4,471,118	0	0	0
101,135,854	101,135,854	-420,261	-420,261				105,166,216	-4,450,623	0	0	0
40,866	40,866	23,031	23,031				63,898	0	0	0	0
0	0	0	0				0	0	0	0	0
4,353	4,353	17	17				4,370	0	0	0	0
7,066	7,066	12	12				7,078	0	0	0	0
57,824	57,824	-255	-255				57,569	0	0	0	0
27,517,128	27,517,128	574,256	574,256				28,091,384	0	0	0	0
617,918	617,918	22,959	22,959				640,877	0	0	0	0
5,487,116	5,487,116	-835	-835				5,486,281	0	0	0	0
0	0	0	0				0	0	0	0	0
28,703	28,703	861,107	861,107				889,811	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
0	0	0	0				0	0	0	0	0
98,594	98,594	8,885	8,885				107,479	0	0	0	0
0	0	0	0				0	0	0	0	0
22,672,537	22,672,537	3,952,773	3,952,773				26,625,310	0	0	0	0
2,505,000	2,505,000	-700,000	-700,000				1,805,000	0	0	0	0
1,230,408	1,230,408	18,065	18,065				1,248,473	0	0	0	0
135,750	135,750	-18,500	-18,500				117,250	0	0	0	0
1,293,995,355	0	10,165,923	0				0	0	0	0	0
102,944,344	-3,975,656	462,413	132,413				-3,843,243	0	0	0	107,250,000
37,132,137	37,132,137	610,752	610,752				37,742,888	0	0	0	0
0	0	0	0				0	0	0	0	0
2,373,586	2,373,586	2,238,274	2,238,274				4,611,859	0	0	0	0
305,120,292	305,120,292	15,436,084	15,436,084				320,556,376	0	0	0	0
6,038,370	6,038,370	187,653	187,653				6,226,023	0	0	0	0
21,475,750	21,475,750	-17,222,082	-17,222,082				4,253,667	0	0	0	0
607,526	607,526	-768	-768				606,758	0	0	0	0
258,692,352	258,692,352	7,178,775	7,178,775				265,871,127	0	0	0	0
131,999,908	131,999,908	2,175,370	2,175,370				134,175,279	0	0	0	0
232,150,019	232,150,019	33,271,599	33,271,599				270,443,030	-5,021,412	0	0	0
302,642,423	302,642,423	30,463,670	30,463,670				340,569,895	-7,463,802	0	0	0
-723,568,086	-723,568,086	-27,978,338	-27,978,338				-751,546,424	0	0	0	0
219,116,036	219,116,036	-61,819,210	-61,819,210				157,296,826	0	0	0	0
81,026,671	81,026,671	5,889,739	5,889,739				87,482,563	-566,153	0	0	0
2,843,886	2,843,886	-541,154	-541,154				2,302,732	0	0	0	0
445,492	445,492	-443,673	-443,673				1,820	0	0	0	0
62,120,902	62,120,902	998,087	998,087				63,118,988	0	0	0	0
36,009,928	36,009,928	-1,239,865	-1,239,865				34,770,063	0	0	0	0
0	0	0	0				0	0	0	0	0
82,972,117	82,972,117	2,558,026	2,558,026				85,530,143	0	0	0	0
438,676	438,676	128,653	128,653				567,329	0	0	0	0
78,343	78,343	-15,203	-15,203				63,140	0	0	0	0
593,412,177	593,412,177	-12,220,142	-12,220,142				581,193,402	-1,366	0	0	0
295,566,767	295,566,767	-2,996,981	-2,996,981				292,582,769	-12,983	0	0	0
36,991,248	36,991,248	-1,578,406	-1,578,406				35,412,842	0	0	0	0
279,425	279,425	-184,358	-184,358				95,067	0	0	0	0
2,238,360	2,238,360	-2,214,569	-2,214,569				23,791	0	0	0	0
17,803,852	17,803,852	-905,498	-905,498				16,908,546	-10,192	0	0	0
42,231,104	42,231,104	-1,186,901	-1,186,901				41,044,202	0	0	0	0
239,912,473	239,912,473	62,441,628	62,441,628				302,354,101	0	0	0	0
61,546,352	61,546,352	-11,873,526	-11,873,526				49,672,826	0	0	0	0
139,364,909	139,364,909	-10,331,557	-10,331,557				129,033,352	0	0	0	0
0	0	56,866	56,866				56,866	0	0	0	0
24,857	24,857	-18,857	-18,857				6,000	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
19,082	19,082	-16,849	-16,849				2,248	-16	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
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
56,983	56,983	-23,895	-23,895				33,087	0	0	0	0
0	0	0	0				0	0	0	0	0
1,423,089	1,423,089	107,568	107,568				1,530,657	0	0	0	0
18,493,652	18,493,652	-42,702	-42,702				18,450,950	0	0	0	0
744,222	744,222	-538,470	-538,470				0	0	205,752	0	0
1,075,805	1,075,805	6,943,141	6,943,141				0	0	8,018,946	0	0
29,761,673	29,761,673	28,700,870	28,700,870				3,605,202	0	54,857,342	0	0
1,597,558	1,597,558	-587	-587				0	0	1,596,971	0	0
61,047	61,047	-196	-196				60,851	0	0	0	0
573,625	573,625	326,750	326,750				901,571	-1,196	0	0	0
-2,311,100	-2,311,100	98,338,597	98,338,597				98,664,327	-2,636,830	0	0	0
0	0	-59,030	-59,030				0	-59,030	0	0	0
0	0	0	0				0	0	0	0	0
0	0	-87,327	-87,327				0	-87,327	0	0	0
278,370	278,370	137,465	137,465				415,835	0	0	0	0
0	0	2,524	2,524				2,524	0	0	0	0
0	0	0	0				0	0	0	0	0
20,687	20,687	-552	-552				20,135	0	0	0	0
0	0	48,487	48,487				48,487	0	0	0	0
16,474	16,474	-73	-73				16,401	0	0	0	0
-766,302	-766,302	-98,799,597	-98,799,597				-99,565,899	0	0	0	0
90,462,753	71,780	-6,471,555	0				0	0	0	71,780	0
0	0	0	0				0	0	0	0	0
-338,144	-338,144	-36,776	-36,776				-374,920	0	0	0	0
2	2	0	0				2	0	0	0	0
13,550	13,550	281	281				13,830	0	0	0	0
0	0	0	0				0	0	0	0	0
572	572	-572	-572				0	0	0	0	0
0	0	0	0				0	0	0	0	0
795,407	795,407	729,339	729,339				1,524,746	0	0	0	0
0	0	0	0				0	0	0	0	0
1,981	1,981	22,284	22,284				24,265	0	0	0	0
13	13	0	0				13	0	0	0	0
2,970	2,970	17	17				2,988	0	0	0	0
4,897,193	4,897,193	-130,155	-130,155				4,772,151	-5,113	0	0	0
12,765,099	12,765,099	-2,633,014	-2,633,014				10,132,085	0	0	0	0
564	564	1	1				564	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
877,174	877,174	-110,923	-110,923				766,250	0	0	0	0
108	108	3,540,239	3,540,239				3,540,347	0	0	0	0
0	0	0	0				0	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
376,625	376,625	48,848	48,848				425,474	0	0	0	0
46,169	46,169	-113	-113				46,056	0	0	0	0
1,435,897	1,435,897	-114,371	-114,371				1,321,526	0	0	0	0
86	86	0	0				86	0	0	0	0
0	0	0	0				0	0	0	0	0
-53,263	-53,263	33,189	33,189				0	-20,074	0	0	0
-53,263	-53,263	4,275,288	4,275,288				4,222,025	0	0	0	0
1,068	1,068	-1,068	-1,068				0	0	0	0	0
-884,451,597	-884,451,597	-16,210,920	-16,210,920				-900,662,517	0	0	0	0
1,428,789,035	1,428,789,035	62,298,974	62,298,974				1,501,088,121	-10,000,112	0	0	0
2,584,758	2,584,758	373,074	373,074				2,960,487	-2,655	0	0	0
1,579,330	1,579,330	-396,659	-396,659				1,182,671	0	0	0	0
1,341,987	1,341,987	1,064,669	1,064,669				2,411,196	-4,540	0	0	0
731,597,836	0	42,266,520	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,676	12,676	127	127				12,803	0	0	0	0
40	40	0	0				40	0	0	0	0
0	0	0	0				0	0	0	0	0
26	26	0	0				26	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
31,017,625	31,017,625	2,756,548	2,756,548				33,774,924	-751	0	0	0
0	0	0	0				0	0	0	0	0
10,112,602	10,112,602	293,927	293,927				10,206,529	0	200,000	0	0
393,056	393,056	130	130				393,187	0	0	0	0
781,845	781,845	17,396	17,396				799,241	0	0	0	0
19,522	19,522	32,754	32,754				52,277	0	0	0	0
86,982	86,982	99	99				87,081	0	0	0	0
876,407	876,407	8,248	8,248				884,656	0	0	0	0
4,120,904	4,120,904	89,826	89,826				4,210,731	0	0	0	0
20,463,045	20,463,045	334,785	334,785				20,384,724	0	413,105	0	0
9,306,547	9,306,547	46,493	46,493				9,329,135	0	23,905	0	0
1,865,218	1,865,218	107,863	107,863				1,873,081	0	100,000	0	0
243,298,828	243,298,828	2,301,051	2,301,051				246,620,497	-1,020,618	0	0	0
91,237,396	91,237,396	7,546,220	7,546,220				102,228,639	-3,445,023	0	0	0
152,363,458	152,363,458	19,574,029	19,574,029				172,030,870	-93,383	0	0	0
51,716,423	51,716,423	960,189	960,189				52,690,245	-13,633	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,376,399	29,376,399	711,811	711,811				30,088,210	0	0	0	0
20,164,088	20,164,088	113,824	113,824				20,277,912	0	0	0	0
371,490	371,490	2,848	2,848				374,338	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
182,051,516	182,051,516	-3,311,153	-3,311,153				178,740,363	0	0	0	0
657,606,832	34,836,712	-134,586,266	-710,396				0	0	0	34,126,316	488,894,250
9,044,471	9,044,471	-400,591	-400,591				8,643,880	0	0	0	0
0	0	0	0				0	0	0	0	0
21,035,426	21,035,426	9,371,379	9,371,379				12,413,924	0	17,992,882	0	0
10,170	10,170	-10,170	-10,170				0	0	0	0	0
-2,310,750	-2,310,750	2,310,750	2,310,750				0	0	0	0	0
186,034	186,034	67,984	67,984				254,017	0	0	0	0
17,269	17,269	18,120	18,120				35,389	0	0	0	0
1,329,585,354	1,329,585,354	-1,329,585,354	-1,329,585,354				0	0	0	0	0
1,008,198,807	1,008,198,807	33,672,850	33,672,850				1,070,783,513	-28,911,855	0	0	0
0	0	0	0				0	0	0	0	0
334,472,722	334,472,722	1,275,711,851	1,275,711,851				1,536,073,822	0	0	74,110,751	0
1,065,803,446	1,065,803,446	49,358,592	49,358,592				1,115,162,038	0	0	0	0
2,627,792,595	0	43,522,292	0				0	0	0	0	0
174,822,018	174,822,018	14,837,728	14,837,728				189,659,746	0	0	0	0
6,923	6,923	119	119				7,042	0	0	0	0
6,145,002	0	-115,420	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
659,331	0	-9,458	0				0	0	0	0	0
1,157,042	1,157,042	2,752	2,752				1,159,795	0	0	0	0
438,111	438,111	4,809	4,809				442,921	0	0	0	0
3,501,518	3,501,518	138	138				3,501,656	0	0	0	0
102,469,853	102,469,853	-155,249	-155,249				102,320,386	-5,782	0	0	0
3,899,477	3,899,477	23,471	23,471				3,922,948	0	0	0	0
194,269,504	194,269,504	1,226,157	1,226,157				195,495,661	0	0	0	0
0	0	0	0				0	0	0	0	0
8,665,280	8,665,280	-37,802	-37,802				8,627,478	0	0	0	0
77,784,814	77,784,814	22,967,496	22,967,496				100,752,311	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,330,728	2,330,728	132,139	132,139				2,462,866	0	0	0	0
13,766,379	13,766,379	-5,400,989	-5,400,989				8,365,390	0	0	0	0
655,954,360	655,954,360	1,954,163	1,954,163				692,950,637	-35,042,115	0	0	0
26,151,441	26,151,441	1,725,810	1,725,810				27,877,251	0	0	0	0
1,610,081	1,610,081	154	154				1,610,235	0	0	0	0
14,335,518	14,335,518	-52	-52				14,335,466	0	0	0	0
33,725,920	33,725,920	343,945	343,945				34,069,866	0	0	0	0
26,035	26,035	-1,181	-1,181				26,578	-1,724	0	0	0
190,770,334	190,770,334	-7,013,904	-7,013,904				183,756,430	0	0	0	0
34,359	34,359	5,469	5,469				39,828	0	0	0	0
570,791	570,791	-247,793	-247,793				322,998	0	0	0	0
39,893,098	39,893,098	43,757,289	43,757,289				83,650,386	0	0	0	0
402,226	402,226	-1,156	-1,156				0	0	401,070	0	0
0	0	3,538,549	3,538,549				0	0	3,538,549	0	0
10,973,913	10,973,913	14,701,652	14,701,652				0	0	24,069,782	1,605,783	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
7,980	7,980	15	15				7,995	0	0	0	0
0	0	0	0				0	0	0	0	0
8,651	8,651	-8,651	-8,651				0	0	0	0	0
270,206	270,206	-270,206	-270,206				0	0	0	0	0
0	0	1,513,644	1,513,644				1,513,644	0	0	0	0
1,780,590	1,780,590	2,262	2,262				1,779,782	0	3,070	0	0
19,193,962	19,193,962	427,049	427,049				19,620,985	0	26	0	0
13,088,198	13,088,198	-766,876	-766,876				12,321,323	0	0	0	0
0	0	0	0				0	0	0	0	0
226,947,077	226,947,077	9,550,630	9,550,630				236,497,707	0	0	0	0
13,905,695	13,905,695	-216,387	-216,387				13,689,308	0	0	0	0
3,395,265	3,395,265	31,467	31,467				3,426,733	0	0	0	0
5,951,848	5,951,848	-105,725	-105,725				5,846,123	0	0	0	0
3,434,913	3,434,913	-32,053	-32,053				3,402,860	0	0	0	0
35,000	35,000	0	0				0	0	35,000	0	0
0	0	0	0				0	0	0	0	0
28,510	28,510	-27,704	-27,704				0	0	806	0	0
0	0	175,273	175,273				175,273	0	0	0	0
0	0	357,254	357,254				357,254	0	0	0	0
0	0	1,390,131	1,390,131				1,390,131	0	0	0	0
353,647	353,647	-104,466	-104,466				249,181	0	0	0	0
4,813,551	4,813,551	-1,172,785	-1,172,785				3,640,766	0	0	0	0
54,152,807	54,152,807	8,179,736	8,179,736				0	0	0	62,332,543	0
62,724,800	62,724,800	42,552	42,552				62,767,353	0	0	0	0
31,738,790	31,738,790	-9,666,984	-9,666,984				22,071,806	0	0	0	0
3,502,729	3,502,729	-14,207	-14,207				3,488,522	0	0	0	0
15,712,596	15,712,596	79,835	79,835				15,792,431	0	0	0	0
7,455,434	7,455,434	-425,997	-425,997				7,029,437	0	0	0	0
46,503,215	35,231,391	-1,927,330	-1,937,133				33,294,258	0	0	0	0
13,134,948	13,134,948	6,521,147	6,521,147				13,258,434	0	6,397,661	0	0
2,848,161	2,848,161	-30,263	-30,263				2,817,898	0	0	0	0
16,658,214	16,658,214	389,890	389,890				17,048,104	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,995,660	2,995,660	2,761,672	1,131,032				4,126,691	0	0	0	0
0	0	102,133	102,133				102,133	0	0	0	0
2,872,530	2,872,530	-2,365,648	-2,365,648				4,661	0	502,222	0	0
5,579,429	5,579,429	49,265,530	35,531,564				0	0	7,232,615	33,878,378	0
53,752,864	52,493,057	-7,062,616	-7,059,613				45,433,445	0	0	0	0
6,956,358	5,898,599	320,664	-978,082				4,920,517	0	0	0	0
13,159	13,159	2	2				13,161	0	0	0	0
8,809,247	8,809,247	-8,276,732	-8,276,732				532,515	0	0	0	0
7,200,328	7,200,328	-5,466,180	-5,466,180				1,734,148	0	0	0	0
12,927,374	12,927,374	-12,927,374	-12,927,374				0	0	0	0	0
25,552	25,552	1,470	1,470				27,022	0	0	0	0
100,727,795	100,727,795	-1,487,169	-1,487,169				0	0	0	99,240,626	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
157	157	-1	-1				156	0	0	0	0
199,362	199,362	7,597	7,597				206,959	0	0	0	0
7,759,045	5,353,680	-1,560,882	-1,648,456				3,705,224	0	0	0	0
10,150,783	10,150,783	-2,434,058	-2,434,058				777	0	7,715,948	0	0
28,495,324	28,279,364	-26,006,946	-26,112,279				0	0	2,167,085	0	0
53,918,189	53,918,189	-53,918,189	-53,918,189				0	0	0	0	0
21,406	21,406	-6	-6				21,401	0	0	0	0
609,458	0	234,768	356,827				356,827	0	0	0	0
39,091,377	34,492,241	34,106,676	35,748,823				70,241,064	0	0	0	0
574,897	574,897	-146,302	-146,302				428,595	0	0	0	0
135,344,964	135,344,964	2,233,721	2,233,721				137,578,685	0	0	0	0
43	43	0	0				43	0	0	0	0
0	0	2,605,615	2,605,615				2,605,615	0	0	0	0
4,288,220	4,288,220	-4,288,220	-4,288,220				0	0	0	0	0
175,419,413	175,419,413	-353,156	-353,156				171,966,194	0	0	3,100,064	0
4,588,037	3,682,734	-74,420	33,436				3,716,170	0	0	0	0
1,282,290	1,282,290	-1,127,974	-1,127,974				154,316	0	0	0	0
12,025,735	12,025,735	7,541,070	7,541,070				0	0	19,566,805	0	0
76,414	0	3,696,283	3,705,350				3,705,350	0	0	0	0
589,412	589,412	-2,236	-2,236				587,176	0	0	0	0
32,561,124	32,561,124	-32,561,124	-32,561,124				0	0	0	0	0
37,516,333	37,516,333	-6,501,172	-6,501,172				31,015,161	0	0	0	0
0	0	147,867	147,867				0	0	0	147,867	0
52,829	52,829	-1,070	-1,070				51,759	0	0	0	0
71,053,245	71,053,245	10,732,531	10,732,531				0	0	0	81,785,776	0
0	0	28,451	28,451				0	0	28,451	0	0
19,059,134	19,059,134	18,836,672	18,836,672				0	0	37,895,806	0	0
46,205	15,118	448,142	479,225				0	0	494,343	0	0
51,017,888	51,017,888	49,260,924	49,260,924				0	0	100,278,812	0	0
418	418	4,173,701	4,173,701				4,174,119	0	0	0	0
463,964	463,964	2,084,022	2,084,022				104,970	0	1,591,556	851,460	0
3,664,313	3,664,313	-3,500,168	-3,500,168				4,278	0	159,867	0	0
0	0	0	0				0	0	0	0	0
2,624	0	-2,624	0				0	0	0	0	0
2,575,191	2,575,191	-6,838	-6,838				2,568,353	0	0	0	0
0	0	0	0				0	0	0	0	0
3,911,658	3,911,658	-14,035	-14,035				3,897,622	0	0	0	0
1,401,580	0	178,400	0				0	0	0	0	0
493,654,577	477,049,581	22,578,610	20,475,290				465,948,566	0	30,907,714	668,591	0
0	0	0	0				0	0	0	0	0
312,236,381	312,236,381	0	0				0	0	0	312,236,381	0
85,844,428	42,922,214	-419,044	-209,522				0	0	0	42,712,692	0
0	0	0	0				0	0	0	0	0
6,358,437	6,358,437	950	950				6,359,387	0	0	0	0
28,059,350	28,059,350	8,569	8,569				28,067,919	0	0	0	0
0	0	-17	-17				0	0	0	-17	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
1,040	1,040	0	0				1,040	0	0	0	0
90,308,355	69,824,031	-11,444,517	-9,338,422				57,816,405	0	0	2,669,203	0
1,963	0	183	0				0	0	0	0	0
73	73	0	0				73	0	0	0	0
836,398,142	0	20,123,857	0				0	0	0	0	0
316,815	0	-106,512	0				0	0	0	0	0
7,910,874	7,910,874	-7,910,874	-7,910,874				0	0	0	0	0
32,320	32,320	-1,656	-1,656				30,664	0	0	0	0
32,847,171	29,282,438	-1,114,740	-239,714				28,419,369	0	623,355	0	0
91,339	0	20,437	0				0	0	0	0	0
80,945,058	61,759,996	-1,564,653	-1,228,693				60,531,303	0	0	0	0
739,100,895	688,862,791	12,557,912	19,172,358				702,086,137	0	5,949,011	0	0
575,711,249	526,127,786	-1,538,496	1,813,272				527,941,059	0	0	0	0
1,010,792	1,010,792	387,106	387,106				1,397,898	0	0	0	0
3,469,146	3,469,146	-174,238	-174,238				3,294,908	0	0	0	0
3,397,237	3,397,237	-53,718	-53,718				3,343,519	0	0	0	0
22,217,036	22,217,036	112,818	112,818				22,329,854	0	0	0	0
13,394,773	13,394,773	-686,164	-686,164				12,708,609	0	0	0	0
15,925,916	15,925,916	943,343	943,343				16,676,440	0	192,819	0	0
0	0	0	0				0	0	0	0	0
6,695,929	6,695,929	63,689	63,689				6,759,618	0	0	0	0
2,169,758	2,169,758	8,422	8,422				2,178,179	0	0	0	0
8,891,145	8,891,145	27,977	27,977				8,919,122	0	0	0	0
9,513,510	0	-66,581	0				0	0	0	0	0
89,820,611	40,144,446	-16,211,303	-16,842,813				22,444,902	0	856,732	0	0
31,729,290	31,729,290	-9,969,249	-9,969,249				21,760,042	0	0	0	0
0	0	2,603,449	2,603,449				2,603,449	0	0	0	0
1,199	1,199	4	4				1,202	0	0	0	0
94,112,330	94,112,330	-94,112,330	-94,112,330				0	0	0	0	0
873,309,612	873,309,612	-800,450,926	-800,450,926				0	0	0	72,858,686	0
0	0	0	0				0	0	0	0	0
56	56	1	1				57	0	0	0	0
490,249,149	490,249,149	-490,249,149	-490,249,149				0	0	0	0	0
19,008,867	19,008,867	245,248	245,248				19,254,116	0	0	0	0
707,717,459	707,717,459	-707,717,459	-707,717,459				0	0	0	0	0
43,115,732	33,701,447	6,362,593	7,241,207				35,799,564	0	0	5,143,089	0
976,808	0	-226,040	0				0	0	0	0	0
165,175,140	165,175,140	-154,270,370	-154,270,370				0	0	0	10,904,770	0
1,169,886	1,169,886	-1,169,886	-1,169,886				0	0	0	0	0
14,494,888	12,180,799	-2,329,939	-1,946,545				12,298,819	0	0	-2,064,565	0
2,919,130	2,905,134	201,130	200,204				3,105,338	0	0	0	0
3,787,923	3,730,912	425,120	426,082				4,156,995	0	0	0	0
9,947,228	4,668,448	247,661	-78,613				4,589,834	0	0	0	0
22,496,937	22,496,937	-22,496,937	-22,496,937				0	0	0	0	0
601,346,403	588,657,334	65,781,466	65,636,560				621,392,807	0	1,590,957	31,310,130	0
495,832	0	91,549	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
3,793,226	3,793,226	-217,809	-217,809				3,575,417	0	0	0	0
25,680,447	7,822,346	-3,284,627	276,956				8,099,302	0	0	0	0
947,733	0	-943,533	0				0	0	0	0	0
118,690,120	118,690,120	-1,660,892	-1,660,892				117,029,228	0	0	0	0
404,441,490	399,594,955	-12,338,009	-11,265,684				388,329,271	0	0	0	0
1,192,451,032	1,192,308,526	31,413,820	31,484,630				1,223,793,157	0	0	0	0
18,089,377	18,089,377	78,715	78,715				18,168,091	0	0	0	0
259,850,850	0	9,451,313	0				0	0	0	0	0
3,339,115	3,339,115	-3,339,115	-3,339,115				0	0	0	0	0
75,624,432	75,624,432	1,380,968	1,380,968				77,005,401	0	0	0	0
515,304,408	504,470,950	-2,282,769	-1,831,944				502,639,006	0	0	0	0
5,111	5,111	5	5				5,116	0	0	0	0
29,055,118	14,300	222,719	0				14,300	0	0	0	0
19,912,546	19,912,546	-8,413	-8,413				19,904,132	0	0	0	0
5,198,290	5,198,290	-21,423	-21,423				5,176,867	0	0	0	0
47,623,441	47,623,441	-47,623,441	-47,623,441				0	0	0	0	0
21,515,878	21,515,878	-21,515,878	-21,515,878				0	0	0	0	0
0	0	0	0				0	0	0	0	0
112,494,920	112,494,920	-79,949,937	-79,949,937				0	0	0	32,544,983	0
929,051,831	929,051,831	-929,051,831	-929,051,831				0	0	0	0	0
225,036,328	223,692,641	16,803,370	16,922,671				244,234,880	0	0	-3,619,568	0
456,819,795	421,771,118	-2,989,923	-1,969,364				419,801,754	0	0	0	0
0	0	0	0				0	0	0	0	0
52,533,937	52,533,937	1,155,956	1,155,956				53,689,893	0	0	0	0
2,334,194	2,334,194	-1,334,194	-1,334,194				1,000,000	0	0	0	0
5,063,174	5,063,174	2,098	2,098				5,065,272	0	0	0	0
7,907,740	7,907,740	103,683	103,683				8,011,423	0	0	0	0
64,580,635	64,580,635	235,639	235,639				64,113,274	0	703,000	0	0
51,499,185	51,499,185	272,991	272,991				51,772,176	0	0	0	0
0	0	0	0				0	0	0	0	0
4,466	4,466	0	0				4,466	0	0	0	0
1,358,629	1,358,629	0	0				1,358,629	0	0	0	0
93,817,768	93,817,768	12,125,384	12,125,384				105,943,152	0	0	0	0
0	0	2,046,165,579	2,046,165,579				2,046,165,579	0	0	0	0
912,591,733	912,591,733	33,700,096	33,700,096				946,291,829	0	0	0	0
0	0	0	0				0	0	0	0	0
741,301,359	741,301,359	1,805,319,002	1,805,319,002				2,546,620,361	0	0	0	0
190,182,280	190,182,280	-190,182,280	-190,182,280				0	0	0	0	0
-629,740,335	-629,740,335	629,740,335	629,740,335				0	0	0	0	0
0	0	0	0				0	0	0	0	0
180,792	180,792	253	253				181,044	0	0	0	0
1,131,986	1,131,724	7,757,446	2,458,669				3,796,530	-206,137	0	0	0
44,102,350	44,094,062	-7,141,055	-7,142,404				32,916,971	-92,392	4,127,079	0	0
23,545,099	22,943,777	555,211	741,363				23,241,181	0	443,959	0	0
29,511,860	29,103,285	-2,904	-10,649				21,865,863	0	7,226,773	0	0
33,581,617	32,909,184	330,884	157,136				22,854,032	0	10,212,288	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
15,117,479	15,117,479	1,885,260	1,885,260				11,856,610	0	5,146,129	0	0
32,164,790	31,875,924	-3,239,725	-3,303,821				27,064,339	0	1,507,764	0	0
48,470,989	47,032,046	1,287,164	1,616,430				41,782,232	0	6,866,244	0	0
31,410,158	28,507,314	480,648	87,670				25,942,480	0	2,652,504	0	0
76,173,995	68,004,130	624,438	1,484,070				66,767,019	0	2,721,181	0	0
18,284,616	16,326,170	10,439,187	9,975,160				10,591,505	0	15,709,824	0	0
575,279,246	491,034,450	-1,278,007	-3,389,841				489,056,969	-1,412,361	0	0	0
37,846,724	37,846,724	-6,612,101	-6,612,101				30,180,873	0	1,053,750	0	0
25,756,285	25,756,285	16,013,711	16,013,711				39,224,861	0	2,545,135	0	0
516,331	516,311	500,266	500,261				0	0	1,016,572	0	0
2,146,261	2,146,261	0	0				2,146,261	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
23,935,676	23,935,676	2,624,875	2,624,875				26,560,551	0	0	0	0
176,484,383	176,484,383	747,566	747,566				177,231,950	0	0	0	0
49,257,834	49,257,834	107,359	107,359				49,365,193	0	0	0	0
266,784,832	266,784,832	3,837,704	3,837,704				270,622,536	0	0	0	0
8,632,762	8,632,762	344,957	344,957				8,977,719	0	0	0	0
8,474,176	8,474,176	12,948	12,948				8,487,124	0	0	0	0
11,848,661	11,848,661	35,499	35,499				11,884,160	0	0	0	0
11,848,662	11,848,662	35,498	35,498				11,884,160	0	0	0	0
166	166	-166	-166				0	0	0	0	0
0	0	0	0				0	0	0	0	0
42,006,316	42,006,316	-24,901,061	-24,901,061				17,105,255	0	0	0	0
17,983,030	17,983,030	-13,222,024	-13,222,024				0	0	4,761,006	0	0
11,289,916	11,289,916	-994,668	-994,668				9,790,959	0	504,289	0	0
50,801,869	50,801,869	-26,730,655	-26,730,655				24,071,215	0	0	0	0
13,936,442	9,059,130	759,160	444,211				9,503,341	0	0	0	0
0	0	0	0				0	0	0	0	0
4,662,254	4,662,254	1,078,612	1,078,612				4,241,235	0	1,499,630	0	0
1	1	0	0				1	0	0	0	0
0	0	0	0				0	0	0	0	0
55,738	0	-55,738	0				0	0	0	0	0
13,720,506	13,720,506	633,220	633,220				14,811,971	-458,245	0	0	0
42,087,121	42,087,121	58,849	58,849				42,145,970	0	0	0	0
8,932,286	8,932,147	3,775,069	3,775,209				15,463,721	-2,756,366	0	0	0
6,027,986	6,027,986	-570,974	-570,974				5,457,012	0	0	0	0
2,319,733	2,319,733	4,622,606	4,622,606				8,621,601	-1,679,262	0	0	0
4,451,383	4,451,383	-1,933,149	-1,933,149				4,464,235	-1,946,001	0	0	0
203,509	203,509	13,531	13,531				217,040	0	0	0	0
1,867,339	1,867,339	60,594	60,594				1,927,933	0	0	0	0
18,682,983	18,676,682	-8,011,627	-8,015,820				12,736,996	-2,076,134	0	0	0
247,916	0	-3,454	0				0	0	0	0	0
1,492,172	1,492,172	6,764	6,764				1,498,936	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	2,637,950	2,637,950				2,637,950	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
0	0	5,984,615	5,984,615				8,287,879	-2,303,264	0	0	0
1,724,059	826,338	-485,617	407,486				1,233,824	0	0	0	0
0	0	0	0				0	0	0	0	0
82,134	82,134	115	115				82,249	0	0	0	0
600,041	0	-9,909	0				0	0	0	0	0
33,875,640	27,623,249	-320,012	-142,546				27,480,703	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
10,245,846	10,245,846	-4,316,845	-4,316,845				5,929,001	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				96,873	-96,873	0	0	0
720	720	5,184,803	5,184,803				5,185,523	0	0	0	0
2,085,474	0	-380,852	0				0	0	0	0	0
86,609	86,609	744,345	744,345				830,954	0	0	0	0
0	0	0	0				0	0	0	0	0
8,808,110	8,808,110	3,124,845	3,124,845				11,932,955	0	0	0	0
110,120	110,120	-110,120	-110,120				0	0	0	0	0
10,722,991	10,722,991	-2,875,964	-2,875,964				7,847,026	0	0	0	0
3,482,666	3,482,666	7,326	7,326				3,489,991	0	0	0	0
1,973,926	1,973,926	-1,596,772	-1,596,772				1,978,838	-1,601,684	0	0	0
859,754	3,382	-127,596	7				3,388	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	11	11				11	0	0	0	0
9,909,739	9,890,097	-8,843,876	-8,843,736				1,046,361	0	0	0	0
27,426,855	27,426,855	-2,941,020	-2,941,020				24,485,836	0	0	0	0
232,710	0	-1,791	0				0	0	0	0	0
23,631,667	23,631,667	-351,034	-351,034				23,280,634	0	0	0	0
67	0	-67	0				0	0	0	0	0
40,006,271	40,006,271	-8,913,140	-8,913,140				0	0	31,093,131	0	0
7,302,671	0	-452,169	0				0	0	0	0	0
6,038,769	5,422,366	724,613	762,468				6,184,834	0	0	0	0
1,672,779	1,672,779	4,971,058	4,971,058				4,966,301	0	1,677,536	0	0
2,536,401	2,519,918	-2,510,506	-2,519,918				0	0	0	0	0
8,832,696	8,717,539	173,163	-18,296				8,699,243	0	0	0	0
633,097	552,975	1,823,391	1,903,513				0	0	2,456,488	0	0
43,888,054	43,888,054	720,720	720,720				46,767,255	-2,158,481	0	0	0
3,924,083	3,924,083	-525,283	-525,283				4,266,990	-868,190	0	0	0
13,193,391	13,193,391	3,359,418	3,359,418				0	0	16,552,810	0	0
146,350,404	146,221,641	-94,152,288	-94,140,087				38,724,284	0	13,357,270	0	0
27,518,436	27,509,539	-4,660,045	-4,671,263				24,771,405	-13,146,873	11,213,743	0	0
15,063	15,063	287	287				15,350	0	0	0	0
6,150,654	6,150,654	0	0				0	0	0	6,150,654	0
3,304,705	3,304,705	161,622	161,622				3,466,328	0	0	0	0
4,400,613	4,400,613	2,840,600	2,840,600				299,498	0	6,941,715	0	0
7,945,442	7,945,442	111,635	111,635				8,057,078	0	0	0	0
22,395,404	22,395,404	-1,155,375	-1,155,375				21,240,029	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
3,895,642	3,895,642	1,008,850	1,008,850				4,904,268	0	224	0	0
563,432	422,586	-118,481	-123,088				299,498	0	0	0	0
603,790	591,902	-109,485	-109,881				369,520	0	112,500	0	0
1,773,596	1,773,596	3,803	3,803				1,777,395	0	3	0	0
2,916,000	2,916,000	2,569,966	2,569,966				432,134	0	5,053,832	0	0
0	0	0	0				0	0	0	0	0
120,402	120,402	66,592	66,592				0	0	186,994	0	0
0	0	0	0				0	0	0	0	0
1,500,497	1,500,497	-1,500,497	-1,500,497				0	0	0	0	0
25,842,607	25,842,607	6,858,566	6,858,566				0	0	32,701,173	0	0
1,911,787	1,911,787	-670,456	-670,456				0	0	1,241,331	0	0
2,804,979	2,804,979	-1,940,268	-1,940,268				0	0	864,711	0	0
221	221	-204	-204				17	0	0	0	0
359,529	359,529	1,076,071	1,076,071				0	0	1,435,600	0	0
10,619,365	10,619,365	13,870,978	13,870,978				0	0	24,490,343	0	0
73,621	73,621	18,666	18,666				0	0	92,287	0	0
1,281,652	1,281,652	94,770	94,770				0	0	1,376,422	0	0
1,226,789	1,226,789	8,057,668	8,057,668				0	0	9,284,457	0	0
0	0	148,256	148,256				0	0	148,256	0	0
0	0	0	0				0	0	0	0	0
211	211	1	1				211	0	0	0	0
0	0	18,391	18,391				18,391	0	0	0	0
0	0	0	0				0	0	0	0	0
7,152,236	4,775,119	3,212	35,330				4,810,449	0	0	0	0
0	0	0	0				0	0	0	0	0
83,255,220	83,255,220	-19,309,219	-19,309,219				101,499	0	63,844,501	0	0
2,314,118	2,314,118	-493,448	-493,448				0	0	1,820,670	0	0
27,080,122	27,080,122	-27,080,122	-27,080,122				0	0	0	0	0
27,764	27,764	1,669,200	1,669,200				0	0	1,696,964	0	0
253,212	253,212	342	342				0	0	253,554	0	0
3,294,978	3,294,978	-1,098,577	-1,098,577				0	0	2,196,401	0	0
1,041,130	1,041,130	175,155	175,155				0	0	1,216,284	0	0
13,396	13,396	40	40				0	0	13,436	0	0
234,762	234,762	-234,762	-234,762				0	0	0	0	0
469,628	446,966	37,092	4,849				451,815	0	0	0	0
2,155,123	2,155,123	122,634	122,634				2,277,757	0	0	0	0
6,253,167	6,253,167	140,491	140,491				6,393,658	0	0	0	0
1,608,692	1,589,272	-1,164,259	-1,162,864				551,550	-125,142	0	0	0
21,353	21,353	713,466	576,249				597,602	0	0	0	0
126,241	126,241	313,216	313,216				439,457	0	0	0	0
316,357	316,357	-6,102	-6,102				310,254	0	0	0	0
5,026,014	5,026,014	-3,565,134	-3,565,134				1,549,432	-88,553	0	0	0
4,528,623	4,522,622	571,638	570,629				5,093,251	0	0	0	0
2,905,311	2,905,311	257,669	257,669				3,162,980	0	0	0	0
0	0	0	0				0	0	0	0	0
2,851,220	2,267,294	2,823,728	2,998,605				5,265,899	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
2,175,287	1,383,522	-1,383,080	-642,437				935,409	-194,323	0	0	0
1,792,748	1,672,571	626,281	689,255				2,705,860	-344,033	0	0	0
635	0	301,257	301,892				0	0	301,892	0	0
8,973,183	8,222,777	1,328,294	2,075,939				10,360,437	-61,722	0	0	0
0	0	0	0				0	0	0	0	0
871,149	871,149	-55,996	-55,996				815,153	0	0	0	0
10,698,331	10,634,938	1,060,980	1,124,140				11,759,077	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,429,980	3,429,980	-763,875	-763,875				2,666,105	0	0	0	0
3,024	1,609	42,396	43,811				45,420	0	0	0	0
13,753,972	13,753,972	34,696,212	34,696,212				0	0	48,450,184	0	0
24,160,360	0	1,321,355	0				0	0	0	0	0
185	185	-185	-185				0	0	0	0	0
0	0	626,095	626,095				626,095	0	0	0	0
3,349,816	3,349,816	29,223,238	29,223,238				32,839,487	-266,434	0	0	0
51,479	51,479	-9,741	-9,741				41,738	0	0	0	0
1,614,278	1,614,278	87,375	87,375				1,701,654	0	0	0	0
15,704	15,704	144	144				15,848	0	0	0	0
0	0	0	0				0	0	0	0	0
11,345,890	11,345,890	768,959	768,959				12,114,849	0	0	0	0
4,706,505	4,706,505	5,673,328	5,673,328				0	0	10,379,833	0	0
5,737,700	0	98,148	0				0	0	0	0	0
92,720,633	92,079,236	2,753,261	2,693,574				94,772,811	0	0	0	0
57	57	1	1				58	0	0	0	0
2,627,238	2,586,628	-37,223	3,361				15,837	0	2,574,152	0	0
9,913,689	9,913,689	-8,232,830	-8,232,830				884,184	0	796,674	0	0
4,738,543	4,323,523	568,460	288,333				4,611,856	0	0	0	0
7,455,014	2,580,240	3,339,676	-15,541				2,564,699	0	0	0	0
28,456	28,456	17,049	17,049				29,643	0	0	15,861	0
0	0	1,490,444	1,490,444				617	0	1,489,827	0	0
46,404	0	-493	0				0	0	0	0	0
215,592	215,592	381,864	381,864				597,457	0	0	0	0
0	0	30,197	30,197				0	0	0	30,197	0
0	0	2,747,957	2,747,957				0	0	2,747,957	0	0
10,833,633	0	2,028,992	0				0	0	0	0	0
23,604,543	19,398,570	483,177	843,457				21,207,209	-965,182	0	0	0
127,827	127,827	-127,827	-127,827				0	0	0	0	0
930,981	816,577	-929,381	-815,015				1,562	0	0	0	0
16,964,724	16,964,724	-414,328	-414,328				0	0	16,550,396	0	0
4,386,560	2,553,733	-3,526,439	-1,696,482				0	0	857,251	0	0
0	0	122,696	122,696				154,869	-32,173	0	0	0
0	0	0	0				0	0	0	0	0
4,622,962	4,622,962	2,824,045	2,824,045				0	0	7,447,007	0	0
8,692,494	8,137,267	-7,612,980	-7,415,942				0	0	721,325	0	0
171,201	171,201	2,279,160	2,279,160				2,961,521	-511,160	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
97,731	97,731	-17,113	-17,113				80,619	0	0	0	0
0	0	0	0				0	0	0	0	0
7,703	7,703	4,573	4,573				12,276	0	0	0	0
1,719,375	1,714,855	484,046	483,918				1,018,601	0	1,180,173	0	0
54,134	584	2,449	966				1,550	0	0	0	0
9,527,540	9,527,540	-4,843,724	-4,843,724				3,882,053	0	0	801,763	0
130,050	8,943	1,247,553	1,368,660				361,714	0	1,015,889	0	0
139,026	139,026	-113,693	-139,026				0	0	0	0	0
0	0	0	0				0	0	0	0	0
55,282,914	55,282,914	1,356,821	1,356,821				0	0	56,639,734	0	0
0	0	0	0				0	0	0	0	0
336,626	135,980	-54,610	-52,007				107,148	-23,175	0	0	0
5,949,379	5,906,601	287,418	330,196				422,774	-20,590	5,834,613	0	0
30,853	13,439	28,808	40,592				54,031	0	0	0	0
2,227,178	2,227,178	-1,048,340	-1,048,340				228,797	0	950,041	0	0
92,811	92,811	423	423				93,234	0	0	0	0
17,664	17,664	0	0				0	0	17,664	0	0
1,792,322	1,792,322	-281,048	-281,048				0	0	1,511,274	0	0
0	0	0	0				0	0	0	0	0
180,723	0	-14,326	0				0	0	0	0	0
8,471,045	6,329,962	5,558,333	5,729,131				0	0	12,059,093	0	0
3,015,042	3,015,042	12,870,565	12,870,565				9,861,165	0	6,024,442	0	0
87,011	87,011	1,632	1,632				88,643	0	0	0	0
0	0	9,644,770	9,644,770				0	0	0	9,644,770	0
32,584,326	32,584,326	-1,473,805	-1,473,805				0	0	31,110,521	0	0
266,048	0	-6,960	0				0	0	0	0	0
723,092	723,092	2,189,088	2,189,088				2,912,180	0	0	0	0
0	0	0	0				0	0	0	0	0
3,278,645	0	21,441,654	21,564,777				0	0	0	21,564,777	0
0	0	0	0				0	0	0	0	0
8,428,060	8,428,060	-7,516,504	-7,516,504				0	0	911,557	0	0
59	0	-59	0				0	0	0	0	0
2,643,714	0	80,413	0				0	0	0	0	0
447,311	0	-1,023	0				0	0	0	0	0
754,123	754,123	33,981	33,981				788,104	0	0	0	0
904,850	891,325	107,365	85,178				976,503	0	0	0	0
390,092	352,216	90,360	89,248				441,464	0	0	0	0
1,490,581	1,490,581	93,492	93,492				1,586,703	-2,630	0	0	0
51,525,474	48,825,770	-669,823	-583,107				41,353,068	-1,405,757	8,295,352	0	0
72,004,181	63,943,949	774,323	720,625				64,664,574	0	0	0	0
31,606,334	30,110,838	860,341	1,026,944				31,137,783	0	0	0	0
4,370,224	3,240,367	-425,990	-534,961				2,705,407	0	0	0	0
23,083,293	23,083,293	-7,175,628	-7,175,628				15,907,665	0	0	0	0
6,802,298	5,708,289	855,290	568,701				6,408,136	-131,146	0	0	0
5,571,122	5,571,122	-59,392	-59,392				5,511,730	0	0	0	0
618,955	618,955	-54,486	-54,486				564,468	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
5,967,015	5,967,015	775,792	775,792				6,742,807	0	0	0	0
13,452,547	13,452,547	-2,817,073	-2,817,073				9,257,087	0	1,378,388	0	0
2,983,930	1,889,236	882,978	1,313,042				3,202,277	0	0	0	0
1,632,738	1,632,738	-213,213	-213,213				1,419,525	0	0	0	0
5,266,004	5,266,004	561,783	561,783				2,000,480	0	3,827,307	0	0
8,260	0	-8	0				0	0	0	0	0
2,135,966	2,098,059	-154,721	-252,080				1,845,979	0	0	0	0
5,627,827	5,076,632	335,239	466,259				5,542,891	0	0	0	0
701,048	262,783	-136,581	-87,324				175,460	0	0	0	0
377,600	230,734	9,634	6,387				252,612	-15,492	0	0	0
20,453,016	20,453,016	-1,747,796	-1,747,796				20,142,921	-1,437,701	0	0	0
2,169,128	2,169,128	178,014	178,014				2,611,721	-264,579	0	0	0
8,773,018	8,756,662	-809,315	-792,960				5,806,922	0	2,156,781	0	0
8,396,444	7,474,769	-1,390,095	-1,342,509				6,862,727	-730,467	0	0	0
59,046,270	59,046,270	-9,656,551	-9,656,551				54,202,989	-5,783,758	970,488	0	0
16,638,941	16,638,941	190,056	190,056				16,828,998	0	0	0	0
2,308,287	0	98,577	0				0	0	0	0	0
92,467,323	92,027,193	-23,766,257	-23,332,934				64,750,520	0	3,943,740	0	0
3,594,186	3,051,246	-25,750	-45,188				3,006,058	0	0	0	0
10,792,681	10,792,681	368,639	368,639				11,899,940	-738,620	0	0	0
4,094,404	3,394,239	1,364,170	742,831				4,210,287	-92,507	19,289	0	0
622,218	606,283	-284,327	-273,845				387,664	-55,226	0	0	0
736,389	0	-10,387	0				0	0	0	0	0
841,994	820,740	239,921	239,998				1,141,970	-81,231	0	0	0
22,551,511	22,551,511	146,687	146,687				21,859,162	0	839,036	0	0
6,077,802	6,077,802	-680,134	-680,134				5,397,668	0	0	0	0
11,289,710	5,002,665	682,658	61,870				5,246,793	-182,258	0	0	0
30,903	30,903	-30,903	-30,903				0	0	0	0	0
4,783,935	3,781,891	2,679,844	2,210,238				5,992,130	0	0	0	0
322,796	322,796	-15,193	-15,193				308,235	-631	0	0	0
3,024	3,024	-105	-105				2,919	0	0	0	0
0	0	0	0				0	0	0	0	0
36,096,686	27,106,607	186,210	1,002,879				29,584,463	-1,474,977	0	0	0
0	0	11	0				0	0	0	0	0
658,077	658,077	8,121	8,121				666,198	0	0	0	0
25,553,597	23,541,084	675,670	617,761				24,158,845	0	0	0	0
4,062,145	4,062,145	380,327	380,327				4,442,471	0	0	0	0
1,553,018	1,553,018	11,429	11,429				1,564,446	0	0	0	0
5,283,860	5,039,372	564,025	567,718				5,607,090	0	0	0	0
0	0	0	0				0	0	0	0	0
8,556,468	8,365,961	-6,701	-11,384				8,354,576	0	0	0	0
11,108,289	11,108,289	503,031	503,031				11,611,320	0	0	0	0
22,565,964	22,565,964	-4,271,234	-4,271,234				18,294,729	0	0	0	0
3,613,907	3,613,907	-3,297,837	-3,297,837				0	0	316,070	0	0
5,091,750	5,090,089	-342,090	-341,780				0	0	4,748,309	0	0
2,321,240	2,301,568	-2,437	1,234				24,492	0	2,278,310	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	0	0				0	0	0	0	0
4,934,119	4,934,119	135,793,686	135,793,686				0	0	4,939,712	135,788,093	0
13,900,033	13,880,151	44,208	64,089				0	0	13,944,241	0	0
21,097,404	21,097,404	7,862,065	7,862,065				0	0	28,959,469	0	0
26,142	26,142	-26,142	-26,142				0	0	0	0	0
49,168	49,168	9,594	9,594				0	0	58,762	0	0
0	0	71,109	71,109				0	0	71,109	0	0
4,864,214	4,864,214	-1,766,869	-1,766,869				0	0	3,097,346	0	0
278,550	278,550	526,822	526,822				0	0	805,371	0	0
16,557,240	16,557,240	-828,719	-828,719				0	0	15,728,522	0	0
1,907,409	1,907,409	4,325,931	4,325,931				5,947,307	-906,695	1,192,728	0	0
45,997	45,997	482,043	482,043				0	0	528,039	0	0
255,515	255,515	-177,758	-177,758				0	0	77,756	0	0
3,900,613	3,900,613	156,624	156,624				0	0	4,057,237	0	0
3,055,753	3,055,753	-893,278	-893,278				0	0	2,162,475	0	0
100,449,182	100,447,501	-46,008,422	-46,006,741				2,484,895	0	51,955,865	0	0
25,136	25,136	307,827	307,827				0	0	332,963	0	0
23,488,311	23,488,311	-22,588,920	-22,588,920				0	0	899,391	0	0
819,495	819,455	-39	0				0	0	819,455	0	0
4,040	4,040	0	0				0	0	4,040	0	0
623,811	623,811	-17,677	-17,677				0	0	606,133	0	0
2,393,376	2,030,450	26,108,887	26,470,755				0	0	1,915,770	26,585,435	0
11,313,351	11,313,351	1,074,735	1,074,735				0	0	12,388,087	0	0
259,757	259,757	-212,072	-212,072				0	0	47,685	0	0
1,265,466	1,242,863	-51,564	-62,747				1,183,963	-3,847	0	0	0
67,284	415	-27,585	1				415	0	0	0	0
4,043,772	4,043,772	6,684,500	6,684,500				0	0	10,728,272	0	0
32,964,242	32,887,124	-10,253,201	-10,250,084				3,812	0	22,633,227	0	0
104,106,611	104,044,463	26,440,054	26,502,202				6	0	130,546,659	0	0
16,369,881	16,369,881	-348,798	-348,798				0	0	16,021,082	0	0
2,366,867	2,099,441	-754,007	-842,882				0	0	1,256,559	0	0
10,281,607	10,281,607	1,322,848	1,322,848				0	0	0	11,604,455	0
21,892,720	21,337,433	-3,173,552	-3,102,508				18,234,925	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
4,547,803	4,547,803	-1,275,518	-1,482,806				3,064,996	0	0	0	0
5,074,640	4,954,443	-1,274,809	-1,277,676				3,676,766	0	0	0	0
10,241,554	9,640,717	356,178	339,153				9,979,870	0	0	0	0
0	0	0	0				0	0	0	0	0
570,251	570,251	1,613,078	1,613,078				2,183,329	0	0	0	0
806,574	736,773	-419,234	-410,657				326,116	0	0	0	0
957	0	-957	0				0	0	0	0	0
122,956	122,956	440	440				123,396	0	0	0	0
1,710,431	1,710,431	-777,226	-777,226				1,712,467	-779,262	0	0	0
831	831	4,662	4,662				0	0	832	4,661	0
95,875	95,875	-729	-729				95,146	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
14,140,610	1,157	-10,856,267	3				1,161	0	0	0	0
39	0	0	0				0	0	0	0	0
7,491,651	7,440,741	3,667,233	3,690,786				11,131,527	0	0	0	0
612,795,181	72,779,919	22,213,747	363,164				73,180,638	-37,556	0	0	0
951,636	187	-452,566	-32				155	0	0	0	0
0	0	0	0				0	0	0	0	0
11,014,890	11,014,890	88,966	88,966				11,103,857	0	0	0	0
390,139,476	178,409,459	21,667,272	7,662,883				266,165,523	-80,093,181	0	0	0
0	0	341,953	341,953				365,250	-23,297	0	0	0
0	0	0	0				0	0	0	0	0
41,779,131	514,388	-10,545,345	35,209				425,797	0	123,800	0	0
1,806,295	1,663,483	-137,144	5,668				2,777,984	-1,108,833	0	0	0
5,359,692	141,755	500,054	42,726				184,481	0	0	0	0
36,090,311	35,994,727	-424,703	-402,646				35,592,081	0	0	0	0
29,592,187	28,075,673	80,121	253,080				26,929,180	-291,219	1,690,793	0	0
476,618	36,534	2,397,326	2,157,308				2,193,842	0	0	0	0
0	0	0	0				0	0	0	0	0
2,279,819	2,279,819	19,778	19,778				2,299,596	0	0	0	0
75,821,475	75,821,475	-14,015,459	-14,015,459				61,806,016	0	0	0	0
260,671,455	256,775,919	-999,079	-1,221,860				255,502,360	0	51,699	0	0
170,918,695	87,736,951	-2,400,106	-3,198,282				67,464,542	-3,452,487	20,526,614	0	0
6,847,374	2,310,178	467,605	90,372				2,400,550	0	0	0	0
72,456,177	72,456,177	2,459,839	2,459,839				74,916,016	0	0	0	0
475,447,036	456,209,726	50,278,508	55,764,923				512,714,904	-3,342,276	2,602,021	0	0
374,183	374,183	209,760	209,760				583,943	0	0	0	0
42,917,435	42,916,239	101,074	97,634				62,858,970	-19,845,097	0	0	0
104,499,376	102,208,284	15,808,472	15,200,546				117,408,829	0	0	0	0
4,858,311	4,768,992	-4,769,693	-4,768,992				0	0	0	0	0
160,388,105	157,788,511	9,665,023	9,879,577				167,668,088	0	0	0	0
137,028,858	56,422,790	-1,452,056	923,392				95,648,973	-70,807,142	32,504,351	0	0
85,162,627	57,973,622	6,956,705	1,124,240				54,738,323	0	4,359,539	0	0
320,398,355	242,428,334	-31,995,077	-35,356,260				257,372,087	-50,951,759	651,746	0	0
22,181,683	21,515,178	1,026,866	1,083,037				25,829,501	-3,231,286	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
9,801,843	663,427	1,580,553	1,545,804				2,209,231	0	0	0	0
7,100,316	6,279,533	-8,806	26,956				6,306,488	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
322,360	322,360	-67,345	-67,345				255,027	-12	0	0	0
0	0	1,215	0				0	0	0	0	0
24,905,144	24,905,144	7,428,057	7,428,057				32,333,201	0	0	0	0
1,073,926	1,073,926	4,610	4,610				1,078,536	0	0	0	0
0	0	0	0				0	0	0	0	0
1,924,913	1,924,913	141,574	141,574				2,066,487	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
0	0	78,959,417	78,959,417				78,959,417	0	0	0	0
0	0	0	0				0	0	0	0	0
12,470,980	12,222,648	-1,056,731	-1,049,211				11,286,193	-112,756	0	0	0
5,475,761	5,434,930	-109,144	-109,238				5,325,691	0	0	0	0
0	0	0	0				0	0	0	0	0
174,636	174,636	44,742	44,742				219,378	0	0	0	0
538,797	538,797	5,525	5,525				544,323	0	0	0	0
4,089,843	4,089,455	800,903	801,223				4,890,678	0	0	0	0
477,068,182	476,751,174	1,441,491	1,369,910				479,492,232	-1,371,149	0	0	0
20,418	0	-4,262	0				0	0	0	0	0
967,185	967,185	218,461	218,461				1,185,646	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
125	0	11,694	11,536				11,536	0	0	0	0
0	0	0	0				0	0	0	0	0
2,745	0	-179	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,608,819,966	1,608,819,966	120,368,601	120,368,601				0	0	0	1,729,188,567	0
1,053,440,305	1,053,440,305	0	0				1,053,440,305	0	0	0	0
19,660,469	19,660,469	0	0				19,660,469	0	0	0	0
10,289,905	8,123,915	1,001,093	541,076				7,391,015	0	0	1,273,975	0
0	0	51	0				0	0	0	0	0
304,966	304,966	18,801	18,801				323,767	0	0	0	0
433,610	433,610	208,796	208,796				642,406	0	0	0	0
1,707,301	1,707,301	-66,938	-66,938				1,640,364	0	0	0	0
18,814,417	0	-13,094	35,038				0	0	0	35,038	0
81,834,247	81,834,247	1,874,421	1,874,421				83,708,668	0	0	0	0
1,170,811,624	1,145,431,629	147,284,926	147,505,144				1,172,343,379	-15,277,106	135,870,500	0	0
13,102,152	13,102,152	36,025	36,025				13,138,177	0	0	0	0
9,904,857	9,904,857	-1,566,984	-1,566,984				8,337,874	0	0	0	0
117,106,724	117,106,724	3,724,464	3,724,464				125,117,153	-4,285,965	0	0	0
4,814,918	4,814,918	-1,300,044	-1,300,044				4,963,504	-1,448,629	0	0	0
697,678	697,678	-10,717	-10,717				1,251,400	-564,438	0	0	0
0	0	0	0				0	0	0	0	0
113,257,047	36,305,220	-387,635	128,651				36,433,871	0	0	0	0
0	0	0	0				0	0	0	0	0
127,826,799	127,826,799	-371,063	-371,063				127,455,736	0	0	0	0
1,592,415,642	1,248,792,100	2,050,504	-3,041,305				1,218,851,894	0	0	26,898,901	0
223,822,814	128,471,270	32,447,153	28,211,646				157,350,861	-667,945	0	0	0
5,178	5,178	149,706	149,706				154,885	0	0	0	0
941,897	941,897	-107,038	-107,038				834,859	0	0	0	0
0	0	0	0				0	0	0	0	0
1,463,652	1,463,652	-108,404	-108,404				1,355,247	0	0	0	0
98,572,822	98,572,822	1,354,703	1,354,703				99,753,332	-70,224	0	244,417	0
0	0	0	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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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
55,883,377	55,883,377	-337,719	-337,719				55,546,097	-440	0	0	0
0	0	0	0				0	0	0	0	0
686,628	686,628	7,278	7,278				693,906	0	0	0	0
550,218,020	515,048,236	-93,230,659	-92,885,162				430,147,217	-26,220,936	18,236,792	0	0
68,444,847	68,395,293	5,690,929	5,721,664				74,422,395	-305,437	0	0	0
141,915,886	141,915,708	5,823,582	5,823,760				147,746,732	-7,264	0	0	0
9,249,811	9,249,811	65,142	65,142				9,314,953	0	0	0	0
12,849,504	12,849,504	57,124	57,124				12,906,628	0	0	0	0
2,976,713	2,976,713	143,399	143,399				3,120,112	0	0	0	0
2,365,428	2,365,428	-7,645	-7,645				2,357,782	0	0	0	0
13,591,642	13,591,642	177,906	177,906				13,769,548	0	0	0	0
138,578,092	138,578,092	-1,358,046	-1,358,046				120,220,024	0	17,000,022	0	0
0	0	0	0				0	0	0	0	0
11,863,294	9,175,625	8,482,536	8,481,668				6,474,289	0	0	11,183,004	0
35,083,774	35,083,774	689,827	689,827				28,221,394	0	7,552,207	0	0
2,320,524	2,320,524	2,434	2,434				2,322,958	0	0	0	0
946,073,201	945,549,572	5,726,924	5,640,369				945,851,624	-256,446	5,594,762	0	0
445,029,245	445,029,245	1,855,886	1,855,886				444,663,172	0	2,221,959	0	0
16,435	16,435	0	0				16,435	0	0	0	0
930,960	930,960	0	0				930,960	0	0	0	0
9,153,533	9,153,533	222,714	222,714				9,376,247	0	0	0	0
570,384,708	570,384,708	0	0				570,384,708	0	0	0	0
2,015,576	1,994,517	455,322	106,499				2,101,015	0	0	0	0
176,045,380	169,186,405	1,068,712	1,879,904				176,014,936	-4,948,627	0	0	0
253,836,314	251,049,741	9,344,433	8,918,300				259,976,845	-67,081	58,277	0	0
4,298,288	4,298,288	-35,622	-35,622				4,262,666	0	0	0	0
-337,259,748	-337,259,748	-67,941,860	-67,941,860				-405,201,608	0	0	0	0
116,361,581	116,361,581	1,388,000	1,388,000				117,749,581	0	0	0	0
230,709,580	229,820,345	2,355,623	2,224,619				231,867,602	0	177,362	0	0
94,309,183	94,309,183	210,800	210,800				94,519,983	0	0	0	0
0	0	0	0				0	0	0	0	0
43,146,746	43,146,746	-68,219	-68,219				43,136,979	-58,452	0	0	0
7,024,219	6,947,770	-611,501	-616,783				6,330,987	0	0	0	0
85,411,692	85,411,692	2,850,908	2,847,653				92,187,017	-3,927,672	0	0	0
234,634,818	234,540,563	1,570,450	1,555,099				235,949,236	-4,745	151,170	0	0
31,305,178	31,300,915	2,459,489	2,448,617				33,749,532	0	0	0	0
83,908	83,908	-233	-233				83,674	0	0	0	0
0	0	0	0				0	0	0	0	0
2	2	0	0				2	0	0	0	0
3,757,046	3,757,046	217,872	217,872				4,016,481	-41,563	0	0	0
11,821	11,821	40	40				0	0	11,861	0	0
30,942,412	30,942,412	10,527,455	10,527,455				41,872,556	-402,688	0	0	0
11,785,660	11,785,660	832,025	832,025				12,743,387	-125,701	0	0	0
5,214,198	5,214,190	78,997	78,976				5,293,166	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	10	10				10	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
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
13,757,585	13,757,585	1,463,870	1,463,870				15,839,705	-618,250	0	0	0
49,963,727	49,953,641	2,965,424	2,968,368				54,181,788	-1,259,779	0	0	0
307,248,226	300,980,782	1,604,570	2,664,965				304,861,058	-1,215,311	0	0	0
73,164,986	73,164,986	1,568,566	1,568,566				74,739,389	-5,837	0	0	0
25,183,534	25,183,534	1,861,476	1,861,476				27,889,002	-843,993	0	0	0
1,727,492	1,727,492	8,700	8,700				1,736,192	0	0	0	0
17,684,509	17,684,509	114,599	114,599				17,799,107	0	0	0	0
5,683,532	5,683,532	-2,376,440	-2,376,440				3,307,961	-870	0	0	0
53,651	53,651	-21,550	-21,550				32,101	0	0	0	0
38,342	38,342	21,578	21,578				59,922	-2	0	0	0
608,990	608,990	0	0				608,990	0	0	0	0
1,839,852	1,839,852	-367,631	-367,631				1,472,221	0	0	0	0
0	0	0	0				0	0	0	0	0
20,706,291	20,706,291	425	425				20,706,716	0	0	0	0
355,639	355,639	32,243	32,243				387,882	0	0	0	0
611,457	611,457	-10,782	-10,782				600,675	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,555,703	7,555,703	204,754	204,754				7,883,565	-123,108	0	0	0
755,424	755,424	0	0				755,424	0	0	0	0
106,335,797	106,335,797	-6,240,197	-6,240,197				100,168,777	-73,177	0	0	0
190,606,207	189,919,601	-4,373,520	-4,526,174				185,561,135	-266,928	99,220	0	0
0	0	0	0				0	0	0	0	0
159,218,614	150,610,021	-13,170,898	-13,326,909				137,535,589	-252,476	0	0	0
10,444,997	10,105,399	101,193	-38,863				10,071,950	-5,414	0	0	0
85,593,176	85,027,151	-2,078,682	-2,080,616				82,778,189	-3,605	171,951	0	0
259,626,544	258,800,950	-6,844,120	-6,882,304				253,255,502	-1,336,856	0	0	0
129,313,699	129,103,006	-420,637	-440,022				142,144,678	-13,481,693	0	0	0
316,549	316,549	1,827	1,827				0	0	318,376	0	0
2,884,891	2,884,891	1,006,974	1,006,974				3,943,372	-51,507	0	0	0
2,144,284	2,062,072	2,743,946	2,777,752				3,919,853	0	919,971	0	0
46,652,009	46,255,502	2,035,210	2,048,774				48,422,044	-117,768	0	0	0
3,373,603	3,373,603	341,704	341,704				3,715,306	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
65,083,419	65,066,433	2,572,829	2,581,908				67,659,163	-10,822	0	0	0
0	0	0	0				0	0	0	0	0
1,793,284	1,793,284	683,745	683,745				2,596,491	-119,462	0	0	0
2,226,111	2,226,036	-66,929	-66,854				2,171,981	-12,799	0	0	0
15,241,040	15,241,040	4,295,380	4,295,380				19,536,420	0	0	0	0
1,328,153	1,328,153	31,476	31,476				1,359,628	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
13,517,911	13,517,911	167,137	167,137				13,701,081	-16,033	0	0	0
0	0	0	0				0	0	0	0	0
4,679,380	4,679,380	-4,679,380	-4,679,380				0	0	0	0	0
157,899	157,899	9,449	9,449				167,348	0	0	0	0
7,523,688	7,523,688	1,080,078	1,080,078				8,625,819	-22,053	0	0	0
34,722,401	34,722,401	5,735,509	5,735,509				40,529,999	-72,088	0	0	0
71	71	247,455	247,455				247,525	0	0	0	0
54,344,359	54,344,359	10,090,082	10,090,082				68,029,294	-3,594,852	0	0	0
27,253,967	27,253,967	-17,264,833	-17,264,833				9,989,135	0	0	0	0
429,638,910	429,138,923	-52,575,146	-52,664,960				379,024,122	-4,957,002	2,406,843	0	0
340,253,882	334,957,693	9,909,288	8,534,330				347,828,071	-4,336,048	0	0	0
41,232,138	40,162,425	-4,571,410	-3,927,759				19,958,929	-117,082	16,392,818	0	0
18,636,465	15,276,924	-663,614	454,739				15,731,663	0	0	0	0
495,068,208	494,467,321	10,761,315	10,683,154				508,012,557	-2,862,081	0	0	0
59,992,769	59,992,769	20,057,531	20,057,531				80,050,300	0	0	0	0
24	24	997,754	997,754				997,779	0	0	0	0
24	24	-2	-2				23	0	0	0	0
24	24	-2	-2				23	0	0	0	0
24	24	-2	-2				23	0	0	0	0
24	24	-2	-2				23	0	0	0	0
24	24	-2	-2				23	0	0	0	0
24	24	-2	-2				23	0	0	0	0
270,671,100	269,598,430	-15,758,931	-16,292,370				256,551,687	-3,245,628	0	0	0
84,405,288	84,008,865	-4,260,772	-4,272,689				79,719,626	-36,080	52,630	0	0
113,410	113,410	10,236	10,236				123,646	0	0	0	0
2,391,799	2,391,799	13,098,130	13,098,130				14,258,753	0	1,231,176	0	0
4,353,489	4,353,489	122,885	122,885				4,484,297	-7,923	0	0	0
428,647,926	410,940,792	-20,028,528	-4,472,525				422,062,358	-15,594,091	0	0	0
78,714,897	77,504,426	732,407	851,200				78,872,942	-517,316	0	0	0
32,297,923	32,297,923	14,587,379	14,587,379				1,656,620	0	45,228,683	0	0
56,741,895	56,741,895	2,897,366	2,897,366				60,268,820	-629,560	0	0	0
0	0	0	0				0	0	0	0	0
11,991,467	11,991,467	-956	-956				12,978,895	-988,384	0	0	0
53,042,342	53,042,342	661,231	661,231				59,482,847	-5,779,274	0	0	0
45,223,305	45,223,305	1,174,823	1,174,823				50,156,838	-3,758,710	0	0	0
105,183,194	105,183,194	6,776,332	6,776,332				114,282,255	-2,322,729	0	0	0
123,628	123,628	-15,115	-15,115				108,514	0	0	0	0
22,915,605	22,915,605	16,574,030	16,574,030				40,509,800	-1,020,165	0	0	0
9,202,981	9,202,981	5,138,078	5,138,078				14,341,059	0	0	0	0
11,113,939	11,113,939	866,717	866,717				11,980,656	0	0	0	0
18,300,419	18,300,419	4,854,553	4,854,553				23,158,818	-3,846	0	0	0
59,903,227	59,903,227	-4,082,960	-4,082,960				62,950,119	-7,129,852	0	0	0
7,364	7,364	676	676				8,200	-161	0	0	0
17,934,653	17,934,653	593,567	593,567				18,528,220	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
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,803,116	11,803,116	413,981	413,981				12,483,506	-266,409	0	0	0
83,707,594	83,707,594	-2,742,705	-2,742,705				80,964,889	0	0	0	0
90,780,668	90,780,668	8,141,079	8,141,079				116,731,018	-17,809,270	0	0	0
88,414,994	88,414,994	2,281,326	2,281,326				91,576,834	-880,514	0	0	0
7,084,558	7,084,558	4,227,847	4,227,847				11,312,406	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
23,551,773	23,551,773	1,522,611	1,522,611				31,971,256	-6,896,872	0	0	0
38,578,703	38,578,703	473,307	473,307				46,015,219	-6,963,210	0	0	0
788,458,670	788,458,670	169,641,801	169,641,801				934,225,602	0	0	23,874,869	0
2,087,760,515	2,087,760,515	0	0				2,087,760,515	0	0	0	0
60,227,974	60,227,974	0	0				60,227,974	0	0	0	0
363,151,879	363,151,879	0	0				363,151,879	0	0	0	0
16,458,201	16,458,201	0	0				16,458,201	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	3,127,386	3,127,386				3,127,386	0	0	0	0
0	0	77,942,575	49,045,689				49,045,689	0	0	0	28,896,886
0	0	33,323,694	16,790,000				16,790,000	0	0	0	16,533,694
0	0	750	750				750	0	0	0	0
0	0	946,140,676	946,140,676				946,140,676	0	0	0	0
0	0	19,425,549	19,425,549				19,425,549	0	0	0	0
0	0	8,124,992	8,124,992				8,124,992	0	0	0	0
0	0	43,446,857	37,999,162				37,999,162	0	0	0	5,447,694
0	0	30,750,638	30,750,638				30,750,638	0	0	0	0
482,722,187	477,782,709	-28,167,795	-28,162,923				553,723,484	-104,109,790	6,092	0	4,934,605
140,579,704	140,579,704	27,612	27,612				140,607,316	0	0	0	0
525,997	525,997	0	0				525,997	0	0	0	0
1,162,237,985	1,162,237,985	0	0				1,162,237,985	0	0	0	0
449,487,332	449,487,332	-45,224,346	-45,224,346				437,182,670	-36,486,965	3,567,281	0	0
12,495,237	12,495,237	5,586	5,586				8,500,000	0	4,000,824	0	0
34,362,197	34,362,197	-12,655	-12,655				34,349,542	0	0	0	0
885,257,380	885,257,380	-19,669,646	-19,669,646				865,587,733	0	0	0	0
1	1	0	0				1	0	0	0	0
3,139,347	3,139,347	-3,139,347	-3,139,347				0	0	0	0	0
64,112,272	64,112,272	-193,609	-193,609				63,918,663	0	0	0	0
13,500,086	13,500,086	2,925	2,925				13,503,011	0	0	0	0
78,965,617	49,041,838	-78,965,617	-49,041,838				0	0	0	0	0
33,384,183	16,790,000	-33,384,183	-16,790,000				0	0	0	0	0
75	75	-75	-75				0	0	0	0	0
945,967,819	945,967,819	-945,967,819	-945,967,819				0	0	0	0	0
67,542,801	67,542,801	-67,542,801	-67,542,801				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
8,117,383	8,117,383	-8,117,383	-8,117,383				0	0	0	0	0
45,799,156	40,338,849	-45,799,156	-40,338,849				0	0	0	0	0
5,137,500	5,137,500	0	0				5,137,500	0	0	0	0
16,356,558	16,356,558	2,726	2,726				16,359,284	0	0	0	0
30,733,632	30,733,632	-30,733,632	-30,733,632				0	0	0	0	0
124,051,390	124,051,390	0	0				1,519,793	0	0	122,531,597	0
1,303,879,906	1,303,879,906	0	0				1,303,879,906	0	0	0	0
25,002,474	23,541,280	-1,341,665	-4,335,106				19,206,174	0	0	0	4,454,635
32,543,039	32,543,039	48,949,423	48,949,423				35,439,522	-3,947,060	50,000,000	0	0
265,450,997	265,450,997	-298,224	-298,224				264,621,507	-8,662	539,928	0	0
-3,599	-3,599	-828,264	-828,264				-1,613,714	0	0	781,851	0
10,023,460	9,971,380	1,017,567	401,254				10,372,634	0	0	0	0
34,615,965	34,615,965	-42,968	-42,968				34,572,997	0	0	0	0
5,063,564	5,063,564	0	0				5,063,564	0	0	0	0
60,918	60,918	0	0				60,918	0	0	0	0
6,880,801	2,562,902	-88,110	2,058				2,564,960	0	0	0	4,227,732
42,090,774	42,090,774	-594,475	-594,475				41,496,299	0	0	0	0
136,425,029	136,425,029	5,640,123	5,640,123				142,065,152	0	0	0	0
166,888,862	20,342,065	1,480,943	-4,137,408				16,204,658	0	0	0	135,672,310
16,341,238	0	-196,354	0				0	0	0	0	16,144,884
0	0	0	0				0	0	0	0	0
174,716	174,716	0	0				174,716	0	0	0	0
4,100	4,100	0	0				4,100	0	0	0	0
122,089,013	121,369,968	-383,915	-376,424				120,993,544	0	0	0	711,554
7,750,389	7,750,389	1,628,215	1,628,215				9,378,604	0	0	0	0
699,381,759	414,950,659	0	0				553,822,945	0	0	-138,872,286	0
898,340,182	898,340,182	25,284,403	25,284,403				683,489,925	0	0	240,134,660	0
0	0	0	0				0	0	0	0	0
114,652	114,652	160	160				114,812	0	0	0	0
14,594,261	14,594,261	9,716	9,716				0	0	14,603,977	0	0
-804,169,978	-804,169,978	3,352,128	3,352,128				-800,817,850	0	0	0	0
-68,843,152	-68,843,152	1,708,625	1,708,625				-67,134,527	0	0	0	0
-940,518,783	-940,518,783	1,725,547	1,725,547				-938,793,236	0	0	0	0
30,334,241	1,960,525	-122,188	0				1,960,525	0	0	0	0
952,600	952,600	-22,400	-22,400				930,200	0	0	0	0
5,336,215	0	0	0				0	0	0	0	0
5,188,648	0	-23,616	0				0	0	0	0	0
7,547,780	7,547,780	16,523	16,523				7,564,303	0	0	0	0
14,446,625	14,446,625	-3,083	-3,083				14,443,543	0	0	0	0
181,037,833	181,037,318	-2,294,878	-2,294,878				178,742,440	0	0	0	515
1,045,328,863	1,045,328,164	-2,512,079	-2,512,079				1,042,816,085	0	0	0	699
301,310,183	301,309,778	20,110,728	20,110,728				321,420,506	0	0	0	405
782,629,422	782,628,400	-20,601,587	-20,601,587				762,026,813	0	0	0	1,022
8,250,119	8,249,419	1,246	1,246				8,250,665	0	0	0	699
1,188,379	1,188,379	189	189				1,188,568	0	0	0	0
24,936,969	24,936,969	4,078	4,078				24,941,047	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
133,456	133,456	-133,456	-133,456				0	0	0	0	0
0	0	0	0				0	0	0	0	0
122,744,759	122,744,759	-1,703,130	-1,703,130				121,041,629	0	0	0	0
145,115	145,115	-115,889	-115,889				29,226	0	0	0	0
45,212,386	45,212,386	7,903	7,903				45,220,289	0	0	0	0
15,528,956	15,528,956	0	0				15,528,956	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
81,998,221	81,998,221	0	0				81,998,221	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
4,359,491	4,359,491	0	0				4,359,491	0	0	0	0
18,901,527	18,901,527	-17,829,786	-17,829,786				1,071,741	0	0	0	0
16,740	16,740	0	0				16,740	0	0	0	0
0	0	19,724,521	19,724,521				19,724,521	0	0	0	0
95,644,245	95,644,245	-30,348,886	-30,348,886				65,295,358	0	0	0	0
17,123,963	17,123,963	-17,121,454	-17,121,454				2,509	0	0	0	0
239,826,409	239,826,409	3,565,673	3,565,673				243,392,081	0	0	0	0
12,483,300	12,483,300	-7,910,449	-7,910,449				4,572,851	0	0	0	0
185,787,198	185,787,198	-886,128	-886,128				184,901,070	0	0	0	0
1,696,184	1,696,184	-82,334	-82,334				1,613,849	0	0	0	0
61,110	61,110	85	85				61,195	0	0	0	0
12,366	12,366	0	0				12,366	0	0	0	0
5,761,230	5,761,230	-339,224	-339,224				5,422,006	0	0	0	0
-13,461,615	-13,461,615	-21,154	-21,154				-13,482,769	0	0	0	0
-328,047,598	-328,047,598	-2,959,857	-2,959,857				-331,007,455	0	0	0	0
1,654	1,654	0	0				1,654	0	0	0	0
17,948,818	17,948,818	28,206	28,206				17,977,024	0	0	0	0
8,560,782	8,560,782	-20,167	-20,167				8,540,615	0	0	0	0
74,856,675	74,856,675	1,243,660	1,243,660				76,100,335	0	0	0	0
25,513,256	25,513,256	-161,708	-161,708				25,351,548	0	0	0	0
136,638,220	136,638,220	3,086,265	3,086,265				139,724,486	0	0	0	0
187,673,851	187,673,851	-202,270	-202,270				187,471,582	0	0	0	0
4,152,360	4,152,360	694	694				4,153,053	0	0	0	0
2,582,852,390	0	0	0				0	0	0	0	2,582,852,390
0	0	0	0				0	0	0	0	0
4,349,272,249	1,659,272,249	0	0				0	0	0	1,659,272,249	0
56,496,306	56,496,306	182,263	182,263				56,678,569	0	0	0	0
2	2	0	0				2	0	0	0	0
0	0	0	0				0	0	0	0	0
1,420,904,736	1,420,904,736	0	0				1,420,904,736	0	0	0	0
1,219,908,484	1,219,908,484	0	0				1,219,908,484	0	0	0	0
1,185,832,025	1,185,832,025	0	0				1,185,832,025	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
20,363,023	20,363,023	125,711	125,711				41,098,364	-20,630,532	20,902	0	0
25,420	25,420	-5,376	-5,376				20,044	0	0	0	0
68,600,536	68,600,536	1,391,267	1,391,267				69,991,802	0	0	0	0
311,432,551	311,432,551	8,275,433	8,275,433				319,707,984	0	0	0	0
531,170,257	531,170,257	4,705,718	4,705,718				532,451,708	0	3,424,267	0	0
44,295,385	44,295,385	88,039	88,039				44,383,425	0	0	0	0
19,583,158	19,583,158	-85,866	-85,866				19,497,292	0	0	0	0
157,734	157,734	0	0				157,734	0	0	0	0
233,030,368	142,940,990	3,073,410	-753,049				142,187,942	0	0	0	93,915,836
400,173,623	352,073,078	2,624,353	-4,973,029				347,100,048	0	0	0	55,697,928
2,515,805,961	1,456,214,324	115,161,119	29,272,069				1,795,710,071	-310,913,962	690,284	0	1,145,480,687
6,282,151,587	2,605,753,258	-31,172,286	-17,581,770				3,682,535,236	-1,094,366,803	3,055	0	3,662,807,813
129,946,904	99,933,000	-129,946,904	-99,933,000				0	0	0	0	0
869,924,736	444,225,049	7,599,324	-4,450,849				439,774,200	0	0	0	437,749,860
454,868,592	312,180,905	2,834,400	-789,894				359,386,712	-47,995,701	0	0	146,311,981
10,291,843,059	6,279,263,296	-592,690,619	-578,863,894				6,885,830,521	-1,195,701,963	10,270,844	0	3,998,753,039
1,288	1,288	-177	-177				18,510	-17,399	0	0	0
41,110,260	41,110,260	-674,881	-674,881				48,593,846	-8,702,205	543,738	0	0
94,440	94,440	-661	-661				93,779	0	0	0	0
28,786,038	28,786,038	-38,666,038	-38,666,038				-9,880,000	0	0	0	0
28,786,038	28,786,038	11,174,024	11,174,024				39,960,062	0	0	0	0
1,556,892,435	1,168,939,274	1,758,473,990	-580,777,494				587,472,267	0	689,513	0	2,727,204,645
4,405,479	4,405,479	-19,951	-19,951				4,385,527	0	0	0	0
59,985,568	59,985,568	41,800	41,800				60,027,368	0	0	0	0
921,710,719	589,818,064	-23,169,419	-8,371,717				581,446,347	0	0	0	317,094,953
177,178,323	177,178,323	-182,397	-182,397				176,995,926	0	0	0	0
42	42	0	0				42	0	0	0	0
44,068,167	6,872,887	15,858,947	16,989,405				23,862,292	0	0	0	36,064,822
274,454,548	152,632,383	18,506,039	8,925,221				161,557,604	0	0	0	131,402,983
28,495,818	0	-3,215,538	0				0	0	0	0	25,280,280
2,272,179,474	1,190,806,472	-7,242,502	-75,051,663				1,113,748,896	0	2,005,913	0	1,149,182,163
655,125,597	138,616,594	-42,992,820	30,395,772				149,233,652	0	19,778,714	0	443,120,411
2,748,555,113	1,198,453,028	-3,149,337	-52,706,742				1,145,746,286	0	0	0	1,599,659,491
427,665	422,307	28,960,263	28,960,274				29,382,582	0	0	0	5,346
532,832,782	147,435,355	-10,542,328	6,570,025				101,520,607	0	52,484,773	0	368,285,074
170,407	170,407	-491	-491				169,916	0	0	0	0
0	0	0	0				0	0	0	0	0
30,857,859	4,964,780	-11,586,872	-179,149				4,785,630	0	0	0	14,485,357
0	0	0	0				0	0	0	0	0
10,071	0	-105	0				0	0	0	0	9,966
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
98,098,066	36,170,682	-993,589	-451,498				35,719,184	0	0	0	61,385,292
1,464,521,361	1,464,521,361	193,142,932	193,142,932				1,657,664,293	0	0	0	0
284,912,660	280,992,598	-1,388,868	1,776,724				222,520,919	0	60,248,403	0	754,470
7,908,748	7,908,748	42,643,459	42,643,459				50,552,207	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
480,318,225	478,968,307	149,088	155,617				455,773,475	0	23,350,450	0	1,343,389
1,514,354	1,512,860	-3,855	-3,855				1,509,005	0	0	0	1,494
1,030,417	1,030,417	5,132,592	5,132,592				6,163,008	0	0	0	0
4,356,047,783	4,356,047,783	-17,636,389	-17,636,389				4,337,152,889	0	1,258,505	0	0
4,115	4,115	-12	-12				4,103	0	0	0	0
7,734	7,734	-16	-16				7,718	0	0	0	0
18,826,483	18,018,216	-3,664,235	-3,361,747				8,539,979	0	6,116,490	0	505,779
28,955,408,561	28,861,527,563	361,502,995	-13,550,537				28,874,181,929	0	-26,204,903	0	468,934,531
105,942,382	105,942,382	-28,289,757	-28,289,757				0	0	0	77,652,625	0
61,219,799	61,219,799	691,380	691,380				61,911,179	0	0	0	0
99,026,018	93,145,818	3,441,387	4,388,770				97,534,588	0	0	0	4,932,816
46,723,894	46,723,894	248,304	248,304				46,972,198	0	0	0	0
242,478,885	242,478,885	122,217,644	122,217,644				364,696,529	0	0	0	0
0	0	0	0				0	0	0	0	0
163,402,650	163,402,650	207,714	207,714				163,610,364	0	0	0	0
3,039,376,684	2,160,887,232	-138,339,830	-72,175,527				2,088,711,705	0	0	0	812,325,150
-279,485,126	0	-390,797	0				0	0	0	0	-279,875,922
176,651,037	0	3,855,020	0				0	0	0	0	180,506,057
793,408,105	-3,905,865	-32,719	3,905,865				0	0	0	0	793,375,387
2,267,546,528	1,984,450,481	-1,416,884,065	-1,568,283,890				1,996,912,314	-1,580,745,723	0	0	434,495,872
6,068,117	0	657,380	0				0	0	0	0	6,725,497
2,524,015,846	17,148,990	-8,604,068	-7,583,747				9,565,243	0	0	0	2,505,846,536
4,813,087,861	0	170,172,903	0				0	0	0	0	4,983,260,763
241,103,919	84,389,344	-17,297,706	4,618,147				89,007,491	0	0	0	134,798,722
14,604,318	14,603,394	-22,492	-22,490				14,580,905	0	0	0	0
283,094,251	231,762,246	-1,905,624	-1,091,391				230,670,854	0	0	0	50,517,773
49,303,086	0	-49,303,086	0				0	0	0	0	0
29,438,005	10,911,766	-1,468,995	-332,250				10,579,516	0	0	0	17,389,494
10,959,415,338	62,578,067	-80,278,009	13,057,280				75,635,347	0	0	0	10,803,501,983
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,281,157,718	946,911,480	-35,442,068	-26,072,731				920,838,749	0	0	0	324,876,901
40,539,953	11,319,000	271,418	269,171				11,588,171	0	0	0	29,223,200
10,377,691	10,377,691	-3,033,296	-3,033,296				7,344,395	0	0	0	0
2,011,108	1,684,612	370,089	371,463				1,465,412	0	590,664	0	325,122
5,709,784	5,709,784	-2,649,087	-2,649,087				3,060,697	0	0	0	0
378,365	0	-209,439	0				0	0	0	0	168,926
1,177,398,502	1,177,398,502	-202,647,514	-202,647,514				667,636,022	0	-590,664	307,705,630	0
2,601,977,265	2,601,977,265	0	0				2,601,977,265	0	0	0	0
252,983	252,983	0	0				252,983	0	0	0	0
30,900,096	30,900,096	-1,023	-1,023				30,899,073	0	0	0	0
0	0	84,471,855	84,471,855				84,471,855	0	0	0	0
3,259,806	3,259,806	0	0				3,259,806	0	0	0	0
96,277,698	96,265,984	-96,271,770	-96,265,984				0	0	0	0	5,928
0	0	0	0				0	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
68,937,737	68,937,737	0	0				68,937,737	0	0	0	0
121,963,177	121,963,177	203,512	203,512				122,166,689	0	0	0	0
11,866,727	11,866,727	339,473	339,473				12,206,200	0	0	0	0
19,572,190	19,572,190	260,310	260,310				19,832,500	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
136,444,561	136,444,561	-289,449	-289,449				136,155,111	0	0	0	0
14,215,423	14,215,423	0	0				14,215,423	0	0	0	0
970,110	970,110	-970,110	-970,110				0	0	0	0	0
620,548	620,548	-247,460	-247,460				373,088	0	0	0	0
33,697,282	0	-188,258	0				0	0	0	0	33,509,023
38,277,648	13,431,375	-15,845,820	-3,573,447				9,857,928	0	0	0	12,573,901
308,743,925	32,549,425	-6,405,087	48,565,712				81,115,137	0	0	0	221,223,701
1,046,703	1,046,703	-481,632	-481,632				565,071	0	0	0	0
94,835,502	94,835,502	0	0				94,835,502	0	0	0	0
55,258,794	34,908,070	-27,655,068	-34,908,070				0	0	0	0	27,603,726
0	0	0	0				0	0	0	0	0
144,388,045	77,497	-122,663	-77,497				0	0	0	0	144,265,383
214,973,699	25,674,885	273,481,803	279,482,053				305,156,939	0	0	0	183,298,564
0	0	0	0				0	0	0	0	0
347,766,119	0	-108,843	0				0	0	0	0	347,657,276
13,945,544	0	-29,442	0				0	0	0	0	13,916,102
11,878,767	11,878,767	0	0				11,878,767	0	0	0	0
27,200,000	27,200,000	-26,200,000	-26,200,000				1,000,000	0	0	0	0
58,212,584	58,212,584	27,702,853	27,702,853				85,915,437	0	0	0	0
9,580,057	9,580,057	1,289	1,289				9,581,346	0	0	0	0
746,933,698	224,435,216	16,225,008	17,337,517				241,366,520	0	406,213	0	521,385,972
0	0	49,862,690	0				0	0	0	0	49,862,690
0	0	0	0				0	0	0	0	0
-6,399,304,411	-1,206,909	309,166,927	-809,665				0	0	-2,016,574	0	-6,088,120,910
2,910,810	1,692,780	86,115	44,475				1,737,255	0	0	0	1,259,670
1,580,568,374	272,091,785	-260,366,565	-271,524,375				567,410	0	0	0	1,319,634,399
2,102,083	0	507	0				0	0	0	0	2,102,590
0	0	0	0				0	0	0	0	0
5,654,388,311	564,766,491	-883,058,485	-561,919,655				0	0	2,846,836	0	4,768,482,990
2,243,107,986	10,679,530	200,592,684	62,099,823				72,779,354	0	0	0	2,370,921,316
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
-1,456,707	-1,456,707	-157,007	-157,007				-1,613,714	0	0	0	0
0	0	592,417,058	592,417,058				592,417,058	0	0	0	0
88,676	80,867	-36,386	-34,497				46,370	0	0	0	0
0	0	0	0				0	0	0	0	0
8,390,771	8,338,691	965,688	349,375				8,688,065	0	0	0	0
1,618,958	1,618,958	65,611	65,611				1,684,569	0	0	0	0
31,723,318	31,723,318	1,100	1,100				31,724,418	0	0	0	0
32,500,132	32,500,132	0	0				32,500,132	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
7,382,492	7,382,492	-756,667	-756,667				6,625,824	0	0	0	0
15,185,411	15,185,411	-19,330	-19,330				15,166,082	0	0	0	0
52,548,861	40,673,137	-128,613	-177,116				40,496,021	0	0	0	0
64,589,892	64,589,892	-192,499	-192,499				64,397,393	0	0	0	0
7,780,452	7,780,452	-26,168	-26,168				7,754,284	0	0	0	0
25,493,600	25,493,600	0	0				25,493,600	0	0	0	0
26,502,610	26,502,610	-175,546	-175,546				26,327,064	0	0	0	0
7,426,889	0	-25,234	0				0	0	0	0	7,401,655
17,920,474	305,889	538,407	0				305,889	0	0	0	18,152,992
66,899,430	62,947,720	353,006	12,448				62,960,168	0	0	0	4,292,268
23,955,546	0	-154,109	0				0	0	0	0	23,801,437
2,507,047	1,918,376	-7,009	0				1,918,376	0	0	0	581,662
74,197	74,197	76	76				74,273	0	0	0	0
0	0	598,200	0				0	0	0	0	0
3,724,667	0	-3,724,667	0				0	0	0	0	0
9,750,777	9,750,777	37	37				9,750,814	0	0	0	0
25,135	25,135	4,094	4,094				29,229	0	0	0	0
0	0	1,999,624	1,999,624				1,999,624	0	0	0	0
-1,241,365	-1,241,365	-71,033	-71,033				-1,312,398	0	0	0	0
12,796,344	12,796,344	-3,839,084	-3,839,084				0	0	0	8,957,260	0
20,260,684	20,260,684	0	0				20,260,684	0	0	0	0
150,858,444	113,162,133	-34,506,534	-34,489,625				78,672,507	0	0	0	37,679,403
187,031	187,031	4,461	4,461				116,693	0	74,799	0	0
46,562	46,562	-5	-5				46,557	0	0	0	0
5,120	5,120	1	1				5,121	0	0	0	0
87,733,244	32,173,422	-2,751,225	-288,898				31,884,524	0	0	0	53,097,496
10,726,037	7,735,368	62,071	80,009				7,815,377	0	0	0	0
485,289,130	309,737,109	-11,034,689	-23,252,159				286,484,950	0	0	0	0
68,228	68,228	7	7				68,235	0	0	0	0
45,887,374	31,149,139	-180,828	-94,729				31,054,411	0	0	0	0
5,291	0	-35	0				0	0	0	0	0
33,122,653	33,122,653	-529,710	-529,710				32,592,942	0	0	0	0
2,199,706	2,199,706	-2,113,156	-2,113,156				86,550	0	0	0	0
21,573,918	21,573,918	414,311	414,311				21,988,229	0	0	0	0
1,494	1,210	1	1				1,211	0	0	0	0
5,704	5,704	-17	-17				5,687	0	0	0	0
6,960,861	6,960,861	-61,993	-61,993				6,898,868	0	0	0	0
0	0	0	0				0	0	0	0	0
615,789,204	393,868,857	-21,677,123	-22,436,462				371,432,395	0	0	0	0
1,952,073	1,952,073	-24,093	-24,093				1,927,980	0	0	0	0
761,251,088	508,110,065	-51,843,619	-42,745,391				465,364,674	0	0	0	0
6,494,251	6,296,152	-46,421	-45,391				6,250,761	0	0	0	0
107,165,588	104,733,608	194,267	207,394				104,941,003	0	0	0	0
526,018	10,002	-351	0				10,002	0	0	0	0
4,203,242	4,101,120	-17,210	-17,034				4,084,086	0	0	0	0
375,658,634	220,522,717	6,489,562	7,603,941				228,126,658	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
7,192,847	7,192,847	33,351	33,351				7,226,198	0	0	0	0
103,789,120	13,642,314	2,125,553	4,421,535				18,063,848	0	0	0	0
79,284,063	17,124,105	3,216,871	295,120				17,419,225	0	0	0	0
20,014,926	20,014,926	2,961	2,961				20,017,887	0	0	0	0
348,699	100,444	-1,963	16				100,460	0	0	0	246,276
21,250,164	11,938,736	59,247,776	-7,288,390				3,134,341	0	1,516,005	0	75,847,595
39,442,609	5,155,184	5,236,788	229,041				5,384,225	0	0	0	39,295,172
181,669,235	43,209,742	-15,606,487	-32,330,166				0	0	10,879,576	0	155,183,172
33,973,487	16,009	-626,339	0				0	0	16,009	0	33,331,139
7,668,143	4,277,655	-131,379	-108,934				4,168,721	0	0	0	3,368,043
27,667	0	8,608	8,608				8,608	0	0	0	27,667
55,960,276	0	-9,729,178	0				0	0	0	0	46,231,098
12,187,149	0	62,111	0				0	0	0	0	12,249,260
5,830,532	0	-32,586	0				0	0	0	0	5,797,946
22,980,585	0	1,912,955	0				0	0	0	0	24,893,540
71,832,187	0	-1,323,717	0				0	0	0	0	70,508,470
28,936,823	14,308,241	5,854	2,427				14,310,667	0	0	0	14,632,009
23,086,751	23,086,751	6,628,491	46,219				23,132,970	0	0	0	6,582,272
1,151,199	0	-121,081	0				0	0	0	0	1,030,118
5,047,556	0	-32,472	0				0	0	0	0	5,015,085
1,999,323	1,999,323	-1,999,323	-1,999,323				0	0	0	0	0
677,815	0	-4,360	0				0	0	0	0	673,454
1,384,473	0	-8,906	0				0	0	0	0	1,375,566
7,461,800	3,474,469	346	307				3,474,777	0	0	0	3,987,369
9,338,235	9,338,235	2,284	2,284				9,340,519	0	0	0	0
-1,261,946	-1,261,946	-291,181	-291,181				-1,553,127	0	0	0	0
0	0	0	0				0	0	0	0	0
-84,560,406	-84,560,406	-2,963	-2,963				49,148,241	-133,711,609	0	0	0
702,794	702,794	0	0				0	0	702,794	0	0
4,655,722	0	14,991	0				0	0	0	0	4,670,713
2,620	2,620	0	0				2,620	0	0	0	0
143,963,068	102,617,892	10,220,170	5,855,492				108,473,384	0	0	0	0
87,450,646	78,644,198	-1,255,774	-243,898				78,400,299	0	0	0	0
206,327,872	165,163,438	-8,133,830	-7,700,856				157,462,582	0	0	0	0
13,028,500	13,028,500	0	0				13,028,500	0	0	0	0
0	0	44,972	0				0	0	0	0	0
265,515,918	264,615,761	-216,281	-216,283				264,399,478	0	0	0	0
175,773,253	163,173,655	-1,642,910	-1,570,095				161,603,560	0	0	0	0
110,067,584	70,731,988	79,279	104,497				70,836,485	0	0	0	0
2,779,755	2,779,755	0	0				2,779,755	0	0	0	0
18,890,939	13,795,063	-251,041	-226,713				13,568,350	0	0	0	0
8,598,331	8,598,331	-41,967	-41,967				8,556,364	0	0	0	0
30,698,179	30,698,179	-467,807	-467,807				30,230,372	0	0	0	0
5,374,960	5,374,960	-72,598	-72,598				5,302,361	0	0	0	0
812,500	812,500	275,000	275,000				1,087,500	0	0	0	0
2,027,211	2,027,211	-7,932	-7,932				2,019,279	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
8,997,794	4,447,385	-1,763,075	-1,763,085				2,684,301	0	0	0	0
21,883,507	21,883,507	-176,013	-176,013				21,707,494	0	0	0	0
97,963,708	84,879,307	1,886,531	2,015,390				86,894,697	0	0	0	0
9	9	0	0				9	0	0	0	0
219,417,327	219,417,327	-112,237,827	-112,237,827				107,179,500	0	0	0	0
2,829,295	2,829,295	474	474				2,829,769	0	0	0	0
81,524,316	0	-6,252,588	0				0	0	0	0	75,271,728
2,397,970	2,397,970	0	0				2,397,970	0	0	0	0
121,045,874	121,045,874	9,351	9,351				121,055,225	0	0	0	0
197,168,615	197,168,615	-48,944	-48,944				197,119,671	0	0	0	0
48,340,651	36,307,874	6,198,322	3,091				36,310,966	0	0	0	18,228,007
446,450,928	446,450,928	-2,837,020	-2,837,020				443,613,908	0	0	0	0
27,999,924	26,999,740	-4,598,672	-3,598,489				19,101,178	0	4,300,074	0	0
0	0	0	0				0	0	0	0	0
2,729,056	2,729,056	347	347				2,729,402	0	0	0	0
442,152,687	442,152,687	30,240	30,240				442,182,928	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
73,460,229	73,460,229	-9,258,003	-9,258,003				64,202,226	0	0	0	0
3,355,715	3,355,715	655	655				3,356,369	0	0	0	0
42,287,453	0	4,767,205	0				0	0	0	0	47,054,658
1,435,260	0	815,310	0				0	0	0	0	2,250,570
15,242,605	0	9,250,031	0				0	0	0	0	24,492,636
0	0	0	0				0	0	0	0	0
6,181,832	0	29,197	0				0	0	0	0	6,211,030
0	0	0	0				0	0	0	0	0
22,930,412	22,930,412	9,420,899	-12,631				22,917,781	0	0	0	9,433,530
2,043,810	0	1,161,002	0				0	0	0	0	3,204,812
4,950,255	0	618,257	0				0	0	0	0	5,568,512
5,504,210	5,504,210	419	419				5,504,629	0	0	0	0
458,241,981	458,241,981	-51,259	-51,259				458,190,721	0	0	0	0
82,647,500	82,647,500	0	0				82,647,500	0	0	0	0
20,817,929	20,817,929	-29,099	-29,099				20,788,830	0	0	0	0
2,050,143	2,050,143	0	0				2,050,143	0	0	0	0
0	0	0	0				0	0	0	0	0
147,725,521	147,725,521	28,646	28,646				147,754,167	0	0	0	0
33,660,340	33,660,340	5,031	5,031				33,665,371	0	0	0	0
182,999,475	182,999,475	-1,341,821	-1,341,821				181,657,654	0	0	0	0
24,961,155	24,961,155	3,554	3,554				24,964,709	0	0	0	0
562	562	15	15				577	0	0	0	0
2,196,168	0	590	0				0	0	0	0	2,196,758
463,244,549	463,244,549	-335,727,254	-335,727,254				127,517,295	0	0	0	0
419,893,377	419,893,377	62,261,069	62,261,069				482,154,446	0	0	0	0
469,617,448	469,617,448	48,399,564	48,399,564				518,017,013	0	0	0	0
3,926,000	3,926,000	125,138,000	125,138,000				129,064,000	0	0	0	0
188,075,327	188,075,327	-4,444,351	-4,444,351				183,630,975	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
506,139,175	506,139,175	-69,927,613	-69,927,613				435,815,702	0	395,860	0	0
47,961,840	47,961,840	-714,069	-714,069				47,247,771	0	0	0	0
4,948,850	4,948,850	688	688				4,949,538	0	0	0	0
3,990,000	3,990,000	0	0				3,990,000	0	0	0	0
24,993,750	24,993,750	0	0				24,993,750	0	0	0	0
6,421,792	6,421,792	-3,454,849	-3,454,849				2,966,943	0	0	0	0
8,898,708	8,898,708	-7,603,669	-7,603,669				1,295,039	0	0	0	0
64,806,074	64,806,074	45,648,967	45,648,967				110,455,040	0	0	0	0
413,454,540	413,454,540	-66,067,348	-66,067,348				347,387,192	0	0	0	0
118,034,921	118,034,921	17,175	17,175				118,052,096	0	0	0	0
13,632,550	11,628,972	2,062	1,751				11,630,723	0	0	0	2,003,890
25,374,011	25,374,011	3,502	3,502				25,377,513	0	0	0	0
98,883	98,883	30,270	30,270				129,153	0	0	0	0
1,989,877	1,989,877	-40,248	-40,248				1,949,629	0	0	0	0
223,351,462	187,024,591	-153,868,533	-134,276,425				61,288,243	-13,951,721	5,411,644	0	16,734,763
23,673,592	19,008,842	7,557,226	6,574,551				25,583,393	0	0	0	5,647,425
874,007,895	582,738,509	-69,665,229	-30,964,192				536,084,825	-25,289,765	40,979,257	0	252,568,349
1,493,033	503,719	-3,177	-1,201				502,519	0	0	0	987,338
74,081,481	39,550,757	-2,748,262	-2,597,990				36,952,767	0	0	0	34,380,453
1,365,389	1,365,389	-1,170,422	-1,170,422				2,671,187	-2,476,220	0	0	0
63,385,959	47,692,340	-15,467,826	-16,872,756				39,607,937	-8,788,353	0	0	17,098,548
13,489,217	2,219,736	-137,385	-76,835				6,280,100	-4,137,200	0	0	11,208,932
16,697,557	3,246,415	-1,564,791	-1,508,236				2,122,778	-1,495,688	1,111,089	0	13,394,586
26,792,438	26,324,375	6,007,264	6,013,198				32,337,573	0	0	0	462,129
13,882,680	10,192,180	-3,357,858	-3,357,858				6,834,323	0	0	0	3,690,500
24,328,854	23,211,908	-1,679,865	-1,676,710				22,999,061	-1,463,863	0	0	1,113,791
2,922,343	671,127	-370,741	-354,938				316,189	0	0	0	2,235,413
254,860,151	179,405,855	2,102,611	-8,542,805				165,693,619	-24,647,544	29,816,975	0	86,099,712
6,911,322	1,551,527	0	0				1,551,527	0	0	0	5,359,794
6,900,541	5,877,127	16,406,654	16,410,926				23,203,354	-915,301	0	0	1,019,142
89,375	0	-89,375	0				0	0	0	0	0
1,595,000	1,595,000	-1,595,000	-1,595,000				0	0	0	0	0
13,287,713	0	-4,824,520	0				0	0	0	0	8,463,194
15,715,218	0	-7,160,692	0				0	0	0	0	8,554,526
1,495,932	0	-1,495,932	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
9,287,445	0	488,658	0				0	0	0	0	9,776,102
1,216,229	0	63,992	0				0	0	0	0	1,280,221
2,310,317	2,079,768	12,130	0				2,079,768	0	0	0	242,679
37,445,597	0	-5,088,774	0				0	0	0	0	32,356,824
0	0	5,411,376	0				0	0	0	0	5,411,376
1,489,523	0	-1,489,523	0				0	0	0	0	0
110,154,004	14,790,603	1,699,883	-14,790,603				0	0	0	0	111,853,887
5,422,911	0	285,326	0				0	0	0	0	5,708,236
60,143	0	3,164	0				0	0	0	0	63,308
3,741,601	0	-3,741,601	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
5,795,869	0	-4,529,716	0				0	0	0	0	1,266,152
14,023,153	14,023,153	0	0				14,023,153	0	0	0	0
749,784	749,784	1,198	1,198				750,982	0	0	0	0
2,824,177	2,824,177	4,513	4,513				2,828,690	0	0	0	0
5,307,630	0	777,663	0				0	0	0	0	6,085,294
42,752,819	42,752,819	-38,940	-38,940				42,713,879	0	0	0	0
855,978	488,499	21,760,007	21,694,394				22,182,893	0	0	0	433,092
65,529,298	0	0	0				0	0	0	0	65,529,298
150,435,534	92,340,232	-17,170,091	-11,526,763				91,932,397	-23,341,787	12,222,860	0	52,451,974
3,916,005	3,867,549	1,257,773	1,257,993				5,125,543	0	0	0	48,236
6,983,189	5,659,466	-651,801	-644,134				3,293,245	-643,854	2,365,941	0	1,316,055
47,992,861	47,992,861	-24,565,053	-24,565,053				47,766,205	-24,338,397	0	0	0
9,797,082	9,797,082	16,182	16,182				9,813,264	0	0	0	0
17,224,370	16,797,349	-4,867,478	-4,875,213				11,922,135	0	0	0	434,756
44,984,997	44,984,997	-35,000	-35,000				44,949,997	0	0	0	0
9,591,318	9,591,318	-15,718	-15,718				9,575,600	0	0	0	0
47,375	47,375	0	0				47,375	0	0	0	0
288,374	288,374	32	32				288,406	0	0	0	0
63,854,766	51,241,341	-5,129,194	-1,045,293				50,196,048	0	0	0	8,529,523
52,155,828	52,155,828	-283,494	-283,494				51,872,334	0	0	0	0
0	0	0	0				0	0	0	0	0
34,111,880	22,380,505	-13,252,935	-11,353,797				11,026,708	0	0	0	9,832,238
1,476,042	0	131,537	156,750				156,750	0	0	0	1,450,828
3,663,803	3,663,803	4,024	4,024				3,667,826	0	0	0	0
75,000	75,000	0	0				75,000	0	0	0	0
4,983,540	4,983,540	0	0				4,983,540	0	0	0	0
92,876,815	92,876,815	-125,429	-125,429				93,170,942	-419,555	0	0	0
297	297	0	0				297	0	0	0	0
26,018,514	16,207,076	986,140	-933,067				14,809,758	0	464,250	0	11,730,645
43,034,896	29,195,671	-442,671	-7,774				29,187,913	-16	0	0	13,404,328
437,502	437,502	1	1				437,503	0	0	0	0
73,465,966	56,040,618	-6,116,607	2,064,056				55,629,622	0	2,475,053	0	9,244,685
0	0	51,954	51,954				51,954	0	0	0	0
0	0	0	0				0	0	0	0	0
1,585	1,585	-4	-4				1,592	-11	0	0	0
0	0	0	0				0	0	0	0	0
218,242	0	280,470	259,625				0	0	259,625	0	239,086
1,717,260	1,717,260	168,180	168,180				1,885,439	0	0	0	0
2,490,790	2,274,878	288,914	251,518				2,526,396	0	0	0	253,308
900	900	0	0				900	0	0	0	0
269,495,061	180,733,609	-4,849,964	-4,961,004				214,431,532	-38,999,632	340,706	0	88,872,492
53,790,037	43,657,200	-2,761,084	-1,596,713				47,533,100	-6,456,369	983,755	0	8,968,467
792,998	792,998	1,553,802	1,553,802				0	0	2,346,800	0	0
146,583,299	20,621,686	4,433,276	5,422,970				26,128,567	-83,911	0	0	124,971,919
63,686,235	2,214,820	918,289	675,141				3,334,938	-444,977	0	0	61,714,563
4,850,521	0	-385,196	0				0	0	0	0	4,465,325

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
167,771,277	113,841,399	15,276,214	16,406,796				130,248,195	0	0	0	52,799,296
4,806,034	1,181,965	161,876	605,000				1,786,965	0	0	0	3,180,945
0	0	2,078,163	2,078,163				2,078,163	0	0	0	0
24,691,610	24,691,610	-12,225,956	-12,225,956				12,465,654	0	0	0	0
11,723,348	10,146,808	89,288	91,488				10,238,296	0	0	0	0
5,960,237	5,873,511	745,007	32,957				5,906,468	0	0	0	0
2,776	2,776	0	0				2,776	0	0	0	0
0	0	0	0				0	0	0	0	0
29,424,177	29,424,177	-29,424,177	-29,424,177				0	0	0	0	0
0	0	0	0				0	0	0	0	0
56,669,035	0	-364,559	0				0	0	0	0	56,304,475
244,316	0	62,220	0				0	0	0	0	306,536
18,392,946	0	8,586,188	0				0	0	0	0	26,979,134
7,147,337	0	7,143,766	0				0	0	0	0	14,291,103
16,504,198	0	-56,076	0				0	0	0	0	16,448,122
0	0	0	0				0	0	0	0	0
6,956,243	0	-6,238	0				0	0	0	0	6,950,004
16,938,137	0	-94,645	0				0	0	0	0	16,843,493
0	0	0	0				0	0	0	0	0
14,294,191	14,294,191	-6,682,870	-6,682,870				-1,291,370	0	0	8,902,691	0
1,266,934,569	1,266,934,569	0	0				1,266,934,569	0	0	0	0
3,167,518	3,167,518	0	0				3,167,518	0	0	0	0
81,310,803	41,214,045	-9,547,204	0				41,214,045	0	0	0	0
0	0	0	0				0	0	0	0	0
7,217,085	7,217,085	0	0				0	0	7,217,085	0	0
15,858	15,858	0	0				15,858	0	0	0	0
1,925,000	1,925,000	0	0				0	0	1,925,000	0	0
46	0	-3	0				0	0	0	0	43
22,122,928	13,408,764	873,130	868,830				14,277,594	0	0	0	0
11,991,800	6,032,694	864,850	-129,472				5,903,222	0	0	0	0
27,281,514	10,517,492	572,035	-7,100				10,510,392	0	0	0	0
18,987,873	14,019,717	350	350				14,020,067	0	0	0	0
19,777,756	16,685,631	76,859	76,859				16,762,490	0	0	0	0
89,997,791	52,437,108	-6,694,752	-1,971,871				50,465,237	0	0	0	0
53,385,038	41,085,649	2,123,553	3,349,834				44,435,483	0	0	0	0
26,708,103	10,902,452	-1,005,328	-21,845				10,880,607	0	0	0	0
101,127	59,115	-11,562	-11,562				47,552	0	0	0	0
152,520,215	90,444,981	-9,353,698	-9,448,525				80,996,456	0	0	0	0
53,756,464	28,421,946	400	400				28,422,346	0	0	0	0
156,560,048	75,034,694	-787,646	-572,037				74,462,657	0	0	0	0
3,116,431	1,073,815	-472,358	-472,358				601,457	0	0	0	0
97,102,231	47,733,104	-4,371,219	-2,939,814				44,793,290	0	0	0	0
838,367	0	0	0				0	0	0	0	0
15,704,347	5,889,340	318,405	99,781				5,989,122	0	0	0	0
6,107,135	563,320	0	0				563,320	0	0	0	0
566,671	566,671	0	0				566,671	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
23,218,780	13,964,900	-771,744	1,125				13,966,025	0	0	0	0
13,206,754	12,651,576	1,268,015	2,083				12,653,659	0	0	0	0
30,875,742	23,511,509	-3,225,983	-3,225,983				20,285,525	0	0	0	0
11,333,438	7,177,379	3,650,503	3,650,503				10,827,882	0	0	0	0
19,975,695	4,633,411	-237,122	-242,122				4,391,288	0	0	0	0
47,298,329	7,713,524	-1,390,947	-13,232				7,700,292	0	0	0	0
53,164,964	52,161,895	-152,250	-152,250				52,009,645	0	0	0	0
86,423,599	26,825,485	-2,216,172	-2,047,412				24,778,073	0	0	0	0
58,081,328	46,950,848	2,075,312	2,075,312				49,026,160	0	0	0	0
11,382,567	2,829,524	112,644	90,144				2,919,669	0	0	0	0
27,208,050	15,505,284	1,002,749	1,806,911				17,312,195	0	0	0	0
19,486,209	17,486,724	-1,939,584	-1,949,307				15,537,417	0	0	0	0
4,724,607	2,704,997	1,977,682	0				2,704,997	0	0	0	0
4,713,898	3,726,017	324,781	-1				3,726,016	0	0	0	0
13,624,312	5,835,722	2,869,920	2,878,101				8,713,823	0	0	0	0
14,902,423	7,788,508	867,185	-4,308				7,784,200	0	0	0	0
1,385,318	0	0	0				0	0	0	0	0
10,415,909	10,415,909	1,352,330	357,146				10,773,055	0	0	0	0
14,756,812	11,747,186	12,537	12,527				11,759,713	0	0	0	0
43,079,778	43,079,778	10,513	10,513				43,090,291	0	0	0	0
10,524,731	10,524,731	6,240	6,240				10,530,971	0	0	0	0
7,084,960	0	-35,299	0				0	0	0	0	7,049,661
54,420,711	0	-271,139	0				0	0	0	0	54,149,571
61,348,172	62,210,186	-60,850,423	-61,712,435				497,751	0	0	0	-1
15,037,881	0	-99,045	0				0	0	0	0	14,938,836
290,430	290,430	0	0				290,430	0	0	0	0
8,566,753	8,514,673	860,560	244,247				8,758,920	0	0	0	0
34,615,965	34,615,965	-42,968	-42,968				34,572,997	0	0	0	0
0	0	0	0				0	0	0	0	0
974,381	974,381	206	206				974,587	0	0	0	0
2,973,420	2,973,420	592	592				2,974,012	0	0	0	0
961,626	961,626	0	0				961,626	0	0	0	0
165,834,563	165,834,563	0	0				165,834,563	0	0	0	0
-2,485,991	-2,485,991	-101,397	-101,397				-2,587,388	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
3,026,031	3,026,031	4,231	4,231				3,030,262	0	0	0	0
1,925,685	0	-56,504	0				0	0	0	0	1,869,182
4,743,286	3,963,205	3,380,563	12,901				3,976,107	0	0	0	0
37,727,983	37,727,983	-9,563,758	-9,563,758				28,164,225	0	0	0	0
10,186,226	1,165,022	492,893	604,716				1,769,737	0	0	0	0
12,306,101	12,306,101	0	0				12,306,101	0	0	0	0
356,745	325,672	-31,150	-78				325,595	0	0	0	0
7,141,917	3,741,125	0	0				3,741,125	0	0	0	0
24,996,158	23,045,450	1,769	1,769				23,047,219	0	0	0	0
491	0	-475	0				0	0	0	0	0
7,700,000	7,700,000	0	0				7,700,000	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
16,150,782	12,134,835	181,360	241,002				12,375,837	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,064,177	1,064,177	221	221				1,064,399	0	0	0	0
8,620,805	8,620,805	-241,686	-241,686				8,379,118	0	0	0	0
4,939,698	0	-16,521	0				0	0	0	0	4,923,177
10,025,254	0	-66,030	0				0	0	0	0	9,959,224
82,378,038	82,378,038	20,107	20,107				82,398,145	0	0	0	0
4,834,950	4,834,950	1,106	1,106				4,836,056	0	0	0	0
16,362	16,362	0	0				16,362	0	0	0	0
63	63	0	0				63	0	0	0	0
8,175	8,175	0	0				8,175	0	0	0	0
1,551,989	1,551,989	286	286				1,552,275	0	0	0	0
4,865,263	4,865,263	1,014	1,014				4,866,277	0	0	0	0
46,753,546	36,987,304	5,279,744	-85,404				36,901,900	0	0	0	15,131,390
-6,904,454	-6,932,655	1,945,143	1,945,142				-4,987,513	0	0	0	28,202
1,985,793	1,347,741	-648	-414				1,347,327	0	0	0	637,818
9,388,517	9,388,517	22,336	22,336				9,410,854	0	0	0	0
1,632	0	10	0				0	0	0	0	1,642
14,136,255	14,136,255	42,528	42,528				14,178,783	0	0	0	0
68,476,980	38,415,069	-2,942,429	-2,937,323				35,477,747	0	0	0	0
3,802,495	3,802,495	0	0				3,802,495	0	0	0	0
93,698,315	53,375,986	1,319,959	149,959				53,525,945	0	0	0	0
1,181	1,181	0	0				1,181	0	0	0	0
1,698	1,698	0	0				1,698	0	0	0	0
2,501,660	1,605,207	0	0				1,605,207	0	0	0	0
31,133	31,133	668	668				31,801	0	0	0	0
96,442,231	45,980,663	-918,705	745,986				46,726,649	0	0	0	0
3,874,170	52,800	0	0				52,800	0	0	0	0
51,836,647	25,932,881	1,761,849	-726,934				25,205,947	0	0	0	0
491,232	491,232	0	0				491,232	0	0	0	0
44,427,590	24,634,000	319,206	551,250				25,185,250	0	0	0	0
30,794,964	30,794,964	97,838	97,838				30,892,801	0	0	0	0
3,775,426	3,775,426	20,487	20,487				3,795,913	0	0	0	0
160,000	160,000	-5,000	-5,000				155,000	0	0	0	0
16,998,947	12,147,516	-240,057	254,194				12,401,711	0	0	0	0
35,797,557	24,257,807	-1,428,250	0				24,257,807	0	0	0	0
149,651,690	78,926,850	2,238,176	188,029				79,114,879	0	0	0	0
315,900	315,900	0	0				315,900	0	0	0	0
7,828,588	1,636,160	-657,548	0				1,636,160	0	0	0	0
9,984,601	0	0	0				0	0	0	0	0
7,788,253	5,781,989	533,739	708,739				6,490,728	0	0	0	0
35,344,054	26,905,906	-10,123,138	-9,205,792				17,700,113	0	0	0	0
85,840	85,840	0	0				85,840	0	0	0	0
220,959	220,821	-13,131	-13,131				207,690	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
19,438,369	14,545,985	149,949	149,949				14,695,934	0	0	0	0
2,030,332	899,000	-440,698	-223,500				675,500	0	0	0	0
17,668,431	17,668,431	-1,124,455	-1,124,455				16,543,976	0	0	0	0
104,777	104,777	0	0				104,777	0	0	0	0
22,207,230	17,249,443	1,680,994	-331,113				16,918,330	0	0	0	0
14,742,531	14,742,531	2,914	2,914				14,745,444	0	0	0	0
7,236,629	7,236,629	-1,018,001	-1,018,001				6,218,628	0	0	0	0
298,045	298,045	0	0				298,045	0	0	0	0
2,147,476	927,099	-457,500	-457,500				469,599	0	0	0	1,220,378
6,075,786	6,075,786	0	0				6,075,786	0	0	0	0
76,383,361	76,383,357	5,864,762	5,864,755				82,248,112	0	0	0	11
61,690,032	61,689,688	-2,510,421	-2,510,421				59,179,267	0	0	0	344
26,237,544	26,237,544	-8,908,187	-8,908,187				17,329,357	0	0	0	0
75,000	75,000	0	0				75,000	0	0	0	0
674,953	674,953	0	0				674,953	0	0	0	0
674,953	674,953	0	0				674,953	0	0	0	0
980,000	980,000	0	0				980,000	0	0	0	0
21,325	21,325	0	0				21,325	0	0	0	0
2,675,000	2,675,000	-2,350,000	-2,350,000				325,000	0	0	0	0
7,031,903	6,814,866	-1,910,733	-1,910,733				4,904,133	0	0	0	217,037
78,685,528	78,685,528	0	0				78,685,528	0	0	0	0
4,210,281	4,210,281	0	0				4,210,281	0	0	0	0
47	47	-47	-47				0	0	0	0	0
1	1	0	0				1	0	0	0	0
3,874,428	3,874,428	1,738	1,738				3,876,166	0	0	0	0
17,343,386	17,343,386	87,574	87,574				17,430,959	0	0	0	0
33,453,041	33,453,041	2,864	2,864				33,455,905	0	0	0	0
16,605,058	16,605,058	-7,096,039	-7,096,039				9,509,019	0	0	0	0
5,746,860	5,746,860	0	0				5,746,860	0	0	0	0
264,143	264,143	0	0				264,143	0	0	0	0
816,102	816,102	0	0				816,102	0	0	0	0
15,842,240	15,842,240	27,241	27,241				15,869,481	0	0	0	0
65,000	65,000	0	0				65,000	0	0	0	0
4,709,525	0	-30,921	0				0	0	0	0	4,678,604
2,350	2,350	0	0				2,350	0	0	0	0
18,346,844	18,346,844	0	0				18,346,844	0	0	0	0
615,000	615,000	0	0				615,000	0	0	0	0
1,383,750	1,383,750	0	0				1,383,750	0	0	0	0
788,750	788,750	0	0				788,750	0	0	0	0
76,712	76,712	0	0				76,712	0	0	0	0
37,825,386	37,825,386	-3,436,873	-3,436,873				34,388,513	0	0	0	0
22,489,164	22,489,164	176,586	176,586				22,665,750	0	0	0	0
124,237,361	124,237,361	-466,493	-466,493				123,770,868	0	0	0	0
37,997,043	37,997,043	1,078,593	1,078,593				39,075,636	0	0	0	0
563,041,656	563,041,656	47,429,913	47,429,913				610,471,569	0	0	0	0
236	236	0	0				236	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
47,953,567	47,953,567	-47,784,852	-47,784,852				168,715	0	0	0	0
3,010,973,098	3,010,973,098	-68,056,689	-68,056,689				2,942,916,409	0	0	0	0
14,478,317	14,478,317	3,317	3,317				14,481,633	0	0	0	0
1,980,000	0	0	0				0	0	0	0	1,980,000
67,147,965	67,147,965	15,293	15,293				67,163,258	0	0	0	0
63,435,044	63,435,044	-104,271	-104,271				63,330,773	0	0	0	0
100	100	0	0				100	0	0	0	0
40,746,211	40,746,211	11,512,019	11,512,019				52,258,231	0	0	0	0
73,169,284	73,163,647	2,053,302	2,053,302				75,216,949	0	0	0	5,638
632	632	0	0				632	0	0	0	0
56,220,961	56,220,961	-94,349	-94,349				56,126,612	0	0	0	0
54,315,904	54,315,151	1,824,584	1,824,584				56,139,735	0	0	0	752
17,899,330	17,899,330	2,880,651	2,880,651				20,779,981	0	0	0	0
22,359,022	22,359,022	-6,864,939	-6,864,939				15,494,083	0	0	0	0
84,996,715	84,996,715	-11,292,060	-11,292,060				73,704,655	0	0	0	0
35,835,618	35,834,126	7,837	7,837				35,841,963	0	0	0	1,491
4,884,591	4,884,591	907	907				4,885,498	0	0	0	0
33	33	0	0				33	0	0	0	0
70,888,384	63,908,912	-6,698,398	-6,698,398				49,661,818	0	7,548,696	0	6,979,472
23,609,297	21,335,140	-332,245	1,941,912				21,668,568	0	1,608,484	0	0
97,334,853	86,304,435	-194,910	-771,721				85,302,556	0	230,158	0	11,607,230
57,494,568	36,579,529	3,719,394	2,105,088				32,947,958	0	5,736,658	0	22,529,345
32,652,014	32,652,014	52,178	52,178				32,704,191	0	0	0	0
28,585,483	28,585,483	30,837	30,837				28,616,320	0	0	0	0
16,518,722	16,518,722	39,346	39,346				16,558,068	0	0	0	0
88,888,889	88,888,889	142,044	142,044				89,030,933	0	0	0	0
19,973	19,973	799,068	799,068				819,041	0	0	0	0
14,144,901	14,144,901	5,667	5,667				14,150,568	0	0	0	0
48,567,209	48,567,209	1,662	1,662				48,568,870	0	0	0	0
29,043,154	29,043,154	0	0				29,043,154	0	0	0	0
237,021,544	234,106,450	1,454,026	-2,997,641				235,813,213	-4,704,404	0	0	7,366,760
23,197	23,197	0	0				23,197	0	0	0	0
42,381	42,381	6,862	6,862				49,243	0	0	0	0
3,375,258	0	-9,085	0				0	0	0	0	3,366,174
28,045,167	28,045,167	3,941	3,941				28,049,108	0	0	0	0
862,405	862,405	0	0				862,405	0	0	0	0
15,303,886	15,303,886	0	0				15,303,886	0	0	0	0
117,164,627	117,164,627	0	0				117,164,627	0	0	0	0
81,250	81,250	0	0				81,250	0	0	0	0
502,123,379	502,123,379	-67,710,737	-67,710,737				434,412,643	0	0	0	0
1,542,941,070	1,542,941,070	0	0				1,542,941,070	0	0	0	0
16,581,937	16,581,937	1,521	1,521				16,583,458	0	0	0	0
246,772	246,772	0	0				246,772	0	0	0	0
27,680,000	27,680,000	0	0				27,680,000	0	0	0	0
198,732,086	0	-1,429,087	0				0	0	0	0	197,302,999
395	395	0	0				395	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
0	0	0	0				0	0	0	0	0
11,411,593	11,411,593	4,000,579	4,000,579				15,412,173	0	0	0	0
17,118,046	17,118,046	-162,460	-162,460				16,955,586	0	0	0	0
136,116,346	136,116,346	154	154				136,116,499	0	0	0	0
9,197,726	9,197,726	-138,372	-138,372				9,059,355	0	0	0	0
13,788,921	873,205	1,631,358	-182,285				690,920	0	0	0	0
206,812	206,812	-182,762	-182,762				24,051	0	0	0	0
1,406,890	1,406,890	-224,012	-224,012				1,182,878	0	0	0	0
0	0	0	0				0	0	0	0	0
136,144,088	71,015,053	-348,365	-186,191				70,828,862	0	0	0	64,966,861
24,645,383	24,637,298	12,965,350	12,965,350				37,602,647	0	0	0	8,085
6,189,861	0	-150,248	0				0	0	0	0	6,039,613
333,690,613	333,690,613	49,782	49,782				333,740,395	0	0	0	0
385,466,768	385,466,768	0	0				385,466,768	0	0	0	0
21,534	21,534	5,529,193	5,529,193				21,511	0	5,529,216	0	0
-1,642,000	-1,642,000	-5,529,216	-5,529,216				-1,642,000	0	-5,529,216	0	0
16,844,574	16,844,574	0	0				16,844,574	0	0	0	0
1,200,000,000	1,200,000,000	-40,000,000	-40,000,000				1,160,000,000	0	0	0	0
13,634,824	6,052,119	-471,764	-477,752				5,574,367	0	0	0	0
59,272,306	58,181,762	-2,164,218	-2,545,734				55,636,028	0	0	0	0
1,545,584	1,545,584	-1,545,584	-1,545,584				0	0	0	0	0
18,003,765	17,986,252	-540,976	-604,100				17,382,151	0	0	0	0
7,207,469	7,207,469	-115,179	-115,179				7,092,290	0	0	0	0
868,352	0	148,000	0				0	0	0	0	0
223,767	223,767	0	0				223,767	0	0	0	0
67,749,716	67,749,716	-329,278	-329,278				67,420,438	0	0	0	0
97,640,323	97,640,323	-260,392	-260,392				97,379,931	0	0	0	0
0	0	124,284,593	124,284,593				124,284,593	0	0	0	0
133,942,499	133,942,499	-33,396,001	-33,396,001				100,546,498	0	0	0	0
0	0	1,401,322	686,072				686,072	0	0	0	0
0	0	21,377,684	21,377,684				21,377,684	0	0	0	0
10,726,322	10,726,322	-29,700	-29,700				10,696,622	0	0	0	0
18,475	0	0	0				0	0	0	0	0
14,001,721	14,001,721	-126,855	-210,152				13,791,569	0	0	0	0
56,849,289	56,849,289	-2,097,860	-2,097,860				54,751,429	0	0	0	0
42,500	42,500	35,937	35,937				78,437	0	0	0	0
13,076,780	12,756,591	-4,563,023	-4,563,023				8,193,568	0	0	0	0
307,374	307,374	411,250	411,250				718,624	0	0	0	0
785,454	188,948	31,644	-53,771				135,177	0	0	0	0
885,904	192,700	240,470	-115,975				76,725	0	0	0	0
39,821	39,821	0	0				39,821	0	0	0	0
57,379,373	57,379,373	0	0				57,379,373	0	0	0	0
15,456,086	15,456,086	0	0				15,456,086	0	0	0	0
257,522,784	257,522,784	11,586,994	11,586,994				269,109,778	0	0	0	0
76,308,805	76,308,805	290,179	290,179				76,598,985	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
18,289,257	18,289,257	0	0				18,289,257	0	0	0	0
220,233,513	220,233,513	-1,458,400	-1,458,400				218,775,114	0	0	0	0
423,950,020	377,416,546	-67,954,178	-67,489,698				309,926,847	0	0	0	0
79,778,762	79,778,762	-148,132	-148,132				79,630,630	0	0	0	0
900,860	900,860	-399,987	-399,987				500,873	0	0	0	0
237,766,367	0	-1,551,543	0				0	0	0	0	236,214,824
107,650,391	107,650,391	-284	-284				107,650,107	0	0	0	0
5,627,712	5,627,712	0	0				5,627,712	0	0	0	0
185,370,005	185,370,005	198,120,008	198,120,008				383,490,013	0	0	0	0
900,000	900,000	30,844,003	30,844,003				31,744,003	0	0	0	0
0	0	930,001	930,001				930,001	0	0	0	0
0	0	7,700,129	7,700,129				7,700,129	0	0	0	0
-3,649,877	-3,649,877	92,068,719	92,068,719				88,418,842	0	0	0	0
0	0	5,710,157	5,710,157				5,710,157	0	0	0	0
7,798,229	7,798,229	206,607,511	206,607,511				214,405,740	0	0	0	0
51,376,508	51,376,508	27	27				51,376,534	0	0	0	0
51,115,646	51,115,646	-863	-863				51,114,784	0	0	0	0
0	0	0	0				0	0	0	0	0
17,601,264	17,601,264	-77,533	-77,533				17,523,730	0	0	0	0
911,607	911,607	-4,387	-4,387				907,221	0	0	0	0
51,145	51,145	-12	-12				51,134	0	0	0	0
504,051	405,130	76,151	34				405,163	0	0	0	0
28,013	28,013	-28,013	-28,013				0	0	0	0	0
21	21	0	0				21	0	0	0	0
439,073	439,073	44	44				439,117	0	0	0	0
26,958	26,958	0	0				26,958	0	0	0	0
17,307	17,307	0	0				17,307	0	0	0	0
21,133,143	21,133,143	0	0				21,133,143	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
266,478,177	255,582,485	-171,081,885	-172,026,270				83,556,215	0	0	0	0
25,420,831	25,420,831	23	23				25,420,854	0	0	0	0
4,591,871	0	5,856	0				0	0	0	0	0
4,642,780	4,642,780	12,712	12,712				4,655,492	0	0	0	0
5,982,812	5,982,812	0	0				5,982,812	0	0	0	0
25,550	25,550	0	0				25,550	0	0	0	0
28,174	28,174	0	0				28,174	0	0	0	0
40,743	40,743	0	0				40,743	0	0	0	0
279,088	279,088	-17,105	-17,105				261,983	0	0	0	0
5,122,376	1,668,501	567,952	-193,879				1,474,622	0	0	0	0
25,289	25,289	0	0				25,289	0	0	0	0
2,896,105	2,184,463	111,159	-231,241				1,953,222	0	0	0	0
110,022	110,022	0	0				110,022	0	0	0	0
51,520	51,520	0	0				51,520	0	0	0	0
25,121	25,121	0	0				25,121	0	0	0	0
4,807,702	4,807,702	-8,014	-8,014				4,799,688	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
120,949,157	120,949,157	-1,028,145	-1,028,145				118,476,502	0	0	1,444,510	0
3,926,872	3,926,872	0	0				3,926,872	0	0	0	0
1,483,230	1,483,230	0	0				1,483,230	0	0	0	0
2,063,579	2,063,579	0	0				2,063,579	0	0	0	0
1,775,743	1,775,743	0	0				1,775,743	0	0	0	0
1,812,942	1,812,942	0	0				1,812,942	0	0	0	0
85,456	85,456	3,092,390	3,092,390				3,177,846	0	0	0	0
27,488,340	10,233,054	-224,114	-131,826				10,101,227	0	0	0	17,162,999
195,065,206	159,296,671	-8,920,626	-1,445,284				157,848,584	0	2,803	0	28,293,192
873,542,677	839,673,407	-15,544,105	-11,516,457				791,859,439	0	36,297,511	0	29,841,622
405,024,126	405,015,767	9,574,652	9,574,652				414,590,419	0	0	0	8,359
32,734,936	1,050,711	9,765,640	15,288,744				16,339,455	0	0	0	26,161,122
212,135,406	6,720,094	-7,461,687	-54,895				6,665,199	0	0	0	198,008,520
1,095,661	0	-8,732	0				0	0	0	0	1,086,929
107,427,367	107,427,243	6,973,098	6,973,090				114,400,333	0	0	0	132
108,110,830	108,110,830	0	0				108,110,830	0	0	0	0
2,064,760,000	2,064,760,000	88,500,000	88,500,000				2,153,260,000	0	0	0	0
1,470,731,660	1,470,731,660	216,904	216,904				1,470,948,564	0	0	0	0
69,366,812	69,366,812	-76,560	-76,560				69,290,252	0	0	0	0
2,820,803,203	2,820,803,203	-1,989,507	-1,989,507				2,818,813,696	0	0	0	0
1,340,196,391	1,340,196,391	-5,094,182	-5,094,182				1,335,102,209	0	0	0	0
147,533,618	147,533,618	-560,492	-560,492				146,973,126	0	0	0	0
2,081,901,468	2,081,901,468	163,496	163,496				2,082,064,964	0	0	0	0
20,203,751	20,203,751	-7,465	-7,465				20,196,286	0	0	0	0
102,398,827	102,398,827	-440,188	-440,188				101,958,639	0	0	0	0
33,703,118	33,703,118	-168,571	-168,571				33,534,548	0	0	0	0
241,490,841	241,490,841	52,606	52,606				241,543,447	0	0	0	0
17,640,787	17,640,787	-199,333	-199,333				17,441,454	0	0	0	0
2	2	0	0				2	0	0	0	0
83,115,764	83,115,764	6,478	6,478				83,122,242	0	0	0	0
115,217	115,217	5,747	5,747				120,964	0	0	0	0
26,819,119	26,819,119	0	0				26,819,119	0	0	0	0
1,154,932,505	1,154,932,505	207,449	207,449				1,155,139,954	0	0	0	0
6,037,646	0	1,209	0				0	0	0	0	6,038,855
235,067,835	235,067,835	41,062	41,062				235,108,897	0	0	0	0
915,279	915,279	0	0				915,279	0	0	0	0
1,622,377,145	1,622,377,145	333,920	333,920				1,622,711,065	0	0	0	0
256,594,597	237,815,697	-1,334,088	-1,243,137				236,572,560	0	0	0	18,687,949
1,054,824,375	1,054,824,375	30,196	30,196				1,054,854,571	0	0	0	0
0	0	0	0				0	0	0	0	0
3,015,044	0	-18,313	0				0	0	0	0	2,996,731
5,758,070	0	938	0				0	0	0	0	5,759,008
286,274,721	0	23,604,931	0				0	0	0	0	309,879,652
104,648,855	104,648,855	0	0				104,648,855	0	0	0	0
11,224,803	7,649,885	-22,295	-14,320				7,635,565	0	0	0	3,566,943
1	1	0	0				1	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
4,469,679	4,469,679	982	982				4,470,661	0	0	0	0
871,000,000	871,000,000	0	0				871,000,000	0	0	0	0
3,640,925,105	3,640,925,105	-17,000,003	-17,000,003				3,623,925,101	0	0	0	0
625,597	625,597	0	0				625,597	0	0	0	0
481,440,913	481,440,913	102,138	102,138				481,543,050	0	0	0	0
5,519,504	5,519,504	3,024	3,024				5,522,528	0	0	0	0
110,649,824	110,649,824	18,031	18,031				110,667,855	0	0	0	0
173,294,530	173,294,530	-874,240	-874,240				172,420,290	0	0	0	0
96,183,204	96,183,204	17,948	17,948				96,201,152	0	0	0	0
117,489,475	117,489,475	-585,489	-585,489				116,903,986	0	0	0	0
100,963,333	100,963,333	32,111	32,111				100,995,444	0	0	0	0
149,197,118	149,197,118	-63,043	-63,043				149,134,075	0	0	0	0
31,846,961	31,846,961	6,792	6,792				31,853,753	0	0	0	0
3,692,848,421	3,692,848,421	-29,727,917	-29,727,917				3,663,120,504	0	0	0	0
64,192,626	64,192,626	-126,883	-126,883				64,065,742	0	0	0	0
12,334,009	12,334,009	-166,502	-166,502				12,167,508	0	0	0	0
4,973,818	4,973,818	-138,811	-138,811				4,835,008	0	0	0	0
1,677,690	1,677,690	-82,334	-82,334				1,595,356	0	0	0	0
5,761,230	5,761,230	-339,224	-339,224				5,422,006	0	0	0	0
409,430,901	409,430,901	81,030	81,030				409,511,931	0	0	0	0
192,852,241	192,852,241	-369,624	-369,624				192,482,617	0	0	0	0
107,775,802	107,775,802	-1,438,936	-1,438,936				106,336,866	0	0	0	0
219,579,983	219,579,983	-1,139,831	-1,139,831				218,440,153	0	0	0	0
7,832,396	7,832,396	1,543	1,543				7,833,939	0	0	0	0
14,435,643	14,435,643	-53,874	-53,874				14,381,770	0	0	0	0
73,883,469	73,883,469	-369,577	-369,577				73,513,892	0	0	0	0
408,983,400	408,983,400	-1,856,038	-1,856,038				407,127,362	0	0	0	0
18,231,378	18,231,378	24,732,083	24,732,083				42,963,461	0	0	0	0
-3,876,111	-3,876,111	-7,464,708	-7,464,708				-11,340,819	0	0	0	0
58,156,308	58,156,308	11,549	11,549				58,167,856	0	0	0	0
6,163,207	6,163,207	2,489	2,489				6,165,696	0	0	0	0
359,821,373	359,821,373	-885,688	-885,688				358,935,685	0	0	0	0
155,763,717	155,763,717	-101,573	-101,573				155,662,144	0	0	0	0
354,236,828	354,236,828	-1,722,739	-1,722,739				352,514,089	0	0	0	0
29,138,909	29,138,909	6,439	6,439				29,145,348	0	0	0	0
25,321,544	25,321,544	-128,868	-128,868				25,192,676	0	0	0	0
26,383,807	26,383,807	-219,347	-219,347				26,164,460	0	0	0	0
654,673,454	654,673,454	3,935,446	3,935,446				658,608,900	0	0	0	0
198,560,000	198,560,000	-10,960,000	-10,960,000				187,600,000	0	0	0	0
0	0	0	0				0	0	0	0	0
2,078,260,000	2,078,260,000	89,110,000	89,110,000				2,167,370,000	0	0	0	0
50,372,547	50,372,547	-18,495	-18,495				50,354,052	0	0	0	0
222,977,840	222,977,840	5,366,487	5,366,487				228,344,327	0	0	0	0
19,588,733	19,588,733	27,390	27,390				19,616,123	0	0	0	0
10,368,986	10,368,986	-3,807	-3,807				10,365,179	0	0	0	0
182,063,175	182,063,175	0	0				182,063,175	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
76,274,781	76,274,781	0	0				76,274,781	0	0	0	0
7,920,000	7,920,000	0	0				7,920,000	0	0	0	0
414,081,188	414,081,188	0	0				414,081,188	0	0	0	0
149,969,451	149,969,451	0	0				149,969,451	0	0	0	0
315,770,794	315,770,794	-338,237	-338,237				315,432,557	0	0	0	0
8,589,241	8,589,241	0	0				8,589,241	0	0	0	0
176,285,308	176,285,308	0	0				176,285,308	0	0	0	0
1,199,375,170	1,199,375,170	7,967,975	7,967,975				1,207,343,145	0	0	0	0
5,724,515	5,724,515	0	0				5,724,515	0	0	0	0
1,028,841,739	1,028,841,739	139,701	139,701				1,028,981,440	0	0	0	0
242,969,815	242,969,815	0	0				242,969,815	0	0	0	0
39,902,652	39,902,652	0	0				39,902,652	0	0	0	0
37,164,198	37,164,198	0	0				37,164,198	0	0	0	0
418,343,141	418,343,141	0	0				418,343,141	0	0	0	0
234,030,959	234,030,959	0	0				234,030,959	0	0	0	0
200,598,391	200,598,391	-592,420	-592,420				200,005,971	0	0	0	0
59,605,276	59,605,276	0	0				59,605,276	0	0	0	0
6,082,402	6,082,402	0	0				6,082,402	0	0	0	0
50,884,405	0	-83,826	0				0	0	0	0	50,800,578
88,621,021	88,621,021	0	0				88,621,021	0	0	0	0
226,476,800	226,476,800	0	0				226,476,800	0	0	0	0
4,406,750	4,406,750	0	0				4,406,750	0	0	0	0
6,720,797	6,720,797	0	0				6,720,797	0	0	0	0
11,675,923	11,675,923	0	0				11,675,923	0	0	0	0
91,034,081	91,034,081	0	0				91,034,081	0	0	0	0
116,317,700	116,317,700	0	0				116,317,700	0	0	0	0
274,175,416	274,175,416	0	0				274,175,416	0	0	0	0
435,176,826	435,176,826	3,870,202	3,870,202				439,047,028	0	0	0	0
153,995,040	153,995,040	0	0				153,995,040	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
343,155,458	343,155,458	-1,247,643	-1,247,643				341,907,815	0	0	0	0
166,864,308	166,864,308	0	0				166,864,308	0	0	0	0
2,000,000	2,000,000	0	0				2,000,000	0	0	0	0
53,013,510	53,013,510	0	0				53,013,510	0	0	0	0
84,979,673	84,979,673	0	0				84,979,673	0	0	0	0
39,570,168	39,570,168	157,802	157,802				39,727,970	0	0	0	0
118,476,653	118,476,653	0	0				118,476,653	0	0	0	0
14,397,058	14,397,058	0	0				14,397,058	0	0	0	0
304,314,991	304,314,991	0	0				304,314,991	0	0	0	0
58,190,061	58,190,061	-5,000,031	-5,000,031				53,190,030	0	0	0	0
50,958,002	50,958,002	0	0				50,958,002	0	0	0	0
192,171,148	192,171,148	64,800	64,800				192,235,948	0	0	0	0
1,392,462	1,392,462	0	0				1,392,462	0	0	0	0
108,681	108,681	0	0				108,681	0	0	0	0
12,840,000	12,840,000	2,580,000	2,580,000				15,420,000	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
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
20,226,534	20,226,534	0	0				20,226,534	0	0	0	0
33,159,640	33,159,640	0	0				33,159,640	0	0	0	0
250,979,986	250,979,986	0	0				250,979,986	0	0	0	0
220,712,481	220,712,481	0	0				220,712,481	0	0	0	0
2,131,104	2,131,104	0	0				2,131,104	0	0	0	0
40,438,601	40,438,601	0	0				40,438,601	0	0	0	0
29,472,969	29,472,969	0	0				29,472,969	0	0	0	0
6,810,036	6,810,036	0	0				6,810,036	0	0	0	0
729,505,914	729,505,914	527,800	527,800				730,033,714	0	0	0	0
62,766,702	62,766,702	0	0				2,766,702	0	0	60,000,000	0
89,801,883	0	0	0				0	0	0	0	0
46,090,630	46,090,630	-45,887,417	-45,887,417				0	0	203,213	0	0
2,917,284,491	2,917,284,491	0	0				2,917,284,491	0	0	0	0
10,580,061	10,580,061	3,870	3,870				15,780,202	-5,196,270	0	0	0
33,002,911	0	1,302,254	0				0	0	0	0	0
11,167,611	11,167,611	-936,625	-936,625				10,230,986	0	0	0	0
750,000	750,000	0	0				750,000	0	0	0	0
9,166,976	9,166,976	1,462	1,462				9,168,438	0	0	0	0
52,175,062	52,175,062	12,177	12,177				52,187,239	0	0	0	0
440,649	440,649	891	891				441,540	0	0	0	0
191,339,917	191,339,917	7,555,491	7,555,491				198,807,908	0	87,500	0	0
24,688,458	24,688,458	3,966	3,966				24,692,424	0	0	0	0
293,933,275	293,933,275	0	0				293,933,275	0	0	0	0
275,359,178	275,359,178	-1,506,088	-1,506,088				84,219,093	0	-84,516,657	274,150,654	0
1,083	1,083	33	33				1,117	0	0	0	0
20,894	20,894	2	2				20,896	0	0	0	0
205,451,153	139,096,320	-3,726,822	-1,937,197				137,159,122	0	0	0	64,490,093
32,446,587	32,446,316	8,479,482	8,479,482				39,419,710	0	1,506,087	0	271
169,445,516	169,445,516	10,325,561	10,325,561				179,771,077	0	0	0	0
20,888,696	20,888,696	10,674	10,674				20,899,370	0	0	0	0
11	11	0	0				11	0	0	0	0
423,099,298	360,191,404	21,346,078	20,053,333				380,244,736	0	0	0	64,200,639
6,032,632	6,032,632	242	242				6,032,874	0	0	0	0
45,383,456	8,470,543	-206,812	-49,500				8,421,043	0	0	0	36,755,601
38,349,435	38,349,435	1,208,451	1,208,451				39,557,885	0	0	0	0
109,914,770	61,327,397	498,004	613,859				61,941,256	0	0	0	48,471,518
17,335	17,335	0	0				17,335	0	0	0	0
32,621	32,621	0	0				32,621	0	0	0	0
20	20	0	0				20	0	0	0	0
3,153,413	3,153,413	-3,052	-3,052				3,150,361	0	0	0	0
325,678,931	315,090,515	2,949,179	2,980,259				318,070,774	0	0	0	10,557,336
94,034,104	94,034,104	-2,673	-2,673				94,031,431	0	0	0	0
436,650,442	436,650,442	-19,345,155	-19,345,155				334,294,718	0	83,010,569	0	0
195,154,762	195,154,762	30,595	30,595				195,185,357	0	0	0	0

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-4,231,098	-4,231,098	240,972	240,972				0	0	-3,990,126	0	0
19,160,398	19,160,398	6,453,022	-41,663				19,118,735	0	0	0	6,494,685
443,497,052	443,497,052	20,753,442	20,753,442				464,250,493	0	0	0	0
8,986	8,986	17,202	17,202				26,188	0	0	0	0
27,600	27,600	0	0				27,600	0	0	0	0
297,182	297,182	58	58				297,240	0	0	0	0
334,776	334,776	0	0				334,776	0	0	0	0
722,011,555	722,011,555	-3,782,745	-3,782,745				718,228,810	0	0	0	0
46	46	0	0				46	0	0	0	0
756,473,589	731,905,334	-23,122,654	-26,728,280				705,177,054	0	0	0	28,173,881
3,274,887	3,274,887	-17,277	-17,277				3,257,610	0	0	0	0
34,962,534	34,962,534	-119,198	-119,198				34,843,336	0	0	0	0
121,692,700	78,103,860	6,325,213	-71,865				78,031,996	0	0	0	49,985,917
215,927,708	215,927,708	-22,244,140	-22,244,140				190,712,714	0	2,970,855	0	0
0	0	0	0				0	0	0	0	0
113,066,808	0	16,593,632	0				0	0	0	0	129,660,440
87,429,819	83,203,022	-37,101,257	-37,721,579				45,481,443	0	0	0	4,847,119
5,431	0	47	0				0	0	0	0	5,478
27,389,255	27,389,255	-103,125	-103,125				27,286,130	0	0	0	0
349,799	349,799	-479	-479				349,321	0	0	0	0
1,292,577,084	1,292,577,084	-114,258,457	-114,258,457				1,178,318,627	0	0	0	0
525,059,723	525,059,723	-60,675,658	-60,675,658				464,384,065	0	0	0	0
61,193,324	61,193,324	-41,593	-41,593				61,151,731	0	0	0	0
302,911,682	302,911,682	-9,305,873	-9,305,873				293,605,809	0	0	0	0
11,623,691	0	1,705,887	0				0	0	0	0	13,329,578
54,972	54,972	-5,288	-5,288				49,685	0	0	0	0
11,436,069	11,436,069	-26,833	-26,833				11,409,236	0	0	0	0
532,138,201	532,138,201	-37,171,451	-37,171,451				494,966,749	0	0	0	0
178,857,415	178,857,415	-758,253	-758,253				178,099,162	0	0	0	0
32,601,420	32,601,420	0	0				32,601,420	0	0	0	0
292,438,802	292,438,802	3,911,644	3,911,644				296,350,446	0	0	0	0
869,687,070	816,852,113	10,483,353	2,729,320				819,581,433	0	0	0	60,588,990
772,614,091	772,614,091	-66,835,779	-66,835,779				704,551,667	0	1,226,645	0	0
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
139,111,970	139,111,970	0	0				88,427,595	0	50,684,375	0	0
12,500,000	12,500,000	0	0				12,500,000	0	0	0	0
8	0	0	0				0	0	0	0	8
91,078	91,078	-67	-67				91,011	0	0	0	0
3,214,459	3,214,459	-19,879	-19,879				3,194,580	0	0	0	0
174,290,570	0	-1,002,628	0				0	0	0	0	173,287,942
0	0	0	0				0	0	0	0	0
85,268,879	84,855,312	-11,206,085	-11,206,036				73,649,276	0	0	0	413,519
892,390	892,390	-11	-11				892,380	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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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
1,050,606,408	1,050,606,408	-1,050,606,408	-1,050,606,408				0	0	0	0	0
42,724	42,724	250	250				42,975	0	0	0	0
15,406,860	0	2,143	0				0	0	0	0	0
25,200,223	0	12,334,987	0				0	0	0	0	37,535,210
3,950	3,950	0	0				3,950	0	0	0	0
328,556,286	328,556,286	0	0				328,556,286	0	0	0	0
3,039,050	3,039,050	0	0				3,039,050	0	0	0	0
1,278,261	1,278,261	68	68				1,278,328	0	0	0	0
29,765,609	29,765,609	-342,653	-342,653				29,422,956	0	0	0	0
252,970,195	252,970,195	-1,906,862	-1,906,862				251,063,333	0	0	0	0
5,741,632	5,741,632	0	0				5,741,632	0	0	0	0
1,557,616	1,557,616	0	0				1,557,616	0	0	0	0
12	12	0	0				12	0	0	0	0
2	2	0	0				2	0	0	0	0
67,635,285	67,635,285	737	737				67,636,023	0	0	0	0
3	3	0	0				3	0	0	0	0
17	17	0	0				17	0	0	0	0
212,607,495	212,607,495	-9,741	-9,741				212,597,755	0	0	0	0
684,947	684,947	141	141				685,088	0	0	0	0
23,448,198	15,391,004	7,127,949	536,748				15,927,751	0	0	0	14,648,395
0	0	0	0				0	0	0	0	0
1,555,982	1,555,982	0	0				1,555,982	0	0	0	0
318,939,647	318,939,647	463,728	463,728				319,403,376	0	0	0	0
647,595,234	647,595,234	32,289	32,289				647,627,523	0	0	0	0
511,425,804	511,425,804	-3,845,719	-3,845,719				507,580,085	0	0	0	0
75,468,229	75,468,229	0	0				75,468,229	0	0	0	0
2,253,173	2,253,173	-22,070	-22,070				2,231,103	0	0	0	0
38,130	38,130	0	0				38,130	0	0	0	0
1,088,858,358	988,779,115	118,766	118,766				741,240,167	0	0	247,657,714	0
391,475,475	391,475,475	1,684,600	1,684,600				0	0	0	393,160,075	0
1,103,313,374	1,103,313,374	0	0				1,103,313,374	0	0	0	0
668,658,305	668,658,305	0	0				668,658,305	0	0	0	0
1,867,855,324	1,867,855,324	0	0				1,867,855,324	0	0	0	0
187,827,701	187,827,701	0	0				187,827,701	0	0	0	0
22,513,626	22,513,626	-1	-1				22,513,625	0	0	0	0
16,496,623	16,496,623	-2,986,685	-2,986,685				13,509,938	0	0	0	0
7,290,927	7,290,927	-45,744	-45,744				7,245,183	0	0	0	0
337,115,551	337,115,551	0	0				337,115,551	0	0	0	0
2,899,323	2,899,323	0	0				2,899,323	0	0	0	0
5,271,475	5,271,475	-255,899	-255,899				5,015,575	0	0	0	0
17,045,069	17,045,069	-11,494	-11,494				17,033,575	0	0	0	0
18,542,589	18,542,589	-72,502	-72,502				18,470,088	0	0	0	0
250,393,412	250,393,412	-9,136,956	-9,136,956				241,256,456	0	0	0	0
106,990,139	106,990,139	-5,534,343	-5,534,343				101,455,795	0	0	0	0
249,529,964	249,529,964	-143,453	-143,453				249,386,512	0	0	0	0
132,306,983	132,306,983	-5,715,465	-5,715,465				126,591,519	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
5,802,809	5,802,809	-287	-287				5,802,523	0	0	0	0
50,252,509	50,252,509	-5,103,838	-5,103,838				45,148,671	0	0	0	0
173,539,037	173,539,037	0	0				173,539,037	0	0	0	0
4,663,722	4,663,722	-241,689	-241,689				4,422,033	0	0	0	0
385,822	385,822	0	0				385,822	0	0	0	0
525,208,804	525,208,804	0	0				0	0	525,208,804	0	0
699	699	0	0				699	0	0	0	0
58,071	58,071	-417	-417				57,653	0	0	0	0
5,294	5,294	0	0				5,294	0	0	0	0
2	2	0	0				2	0	0	0	0
8,333,299	8,333,299	10,690	10,690				8,343,989	0	0	0	0
10,844,673	10,844,673	0	0				10,844,673	0	0	0	0
22,505,623	22,505,623	4,123	4,123				22,509,747	0	0	0	0
2,113,251	2,113,251	1,460	1,460				2,114,711	0	0	0	0
7,931,009	7,931,009	0	0				7,931,009	0	0	0	0
35,660,068	35,660,068	0	0				35,660,068	0	0	0	0
4,446,770	4,446,770	1,108	1,108				4,447,878	0	0	0	0
6,842,591	6,842,591	1,581	1,581				6,844,171	0	0	0	0
31	31	0	0				31	0	0	0	0
1	1	0	0				1	0	0	0	0
4,983	4,983	-506	-506				4,477	0	0	0	0
64,328,861	64,328,861	0	0				64,328,861	0	0	0	0
1,354,500	1,354,500	-742,500	-742,500				612,000	0	0	0	0
208,997	208,997	0	0				208,997	0	0	0	0
42,441,968	42,441,968	44,664	44,664				42,486,632	0	0	0	0
25,019,993	25,019,993	-12,011,126	-12,011,126				13,008,866	0	0	0	0
2,893	2,893	0	0				2,893	0	0	0	0
39,632,981	39,632,981	-74,766	-74,766				39,558,215	0	0	0	0
2,141,048	2,141,048	0	0				2,141,048	0	0	0	0
121,417,695	121,417,695	51,488	51,488				121,469,182	0	0	0	0
100,194,137	0	0	0				0	0	0	0	100,194,137
482,224	482,224	200,371	200,371				682,595	0	0	0	0
81,406,009	81,406,009	14,750	14,750				81,420,759	0	0	0	0
906,150	906,150	1,455	1,455				907,604	0	0	0	0
2	2	0	0				2	0	0	0	0
267	267	0	0				267	0	0	0	0
19,090	19,090	0	0				19,090	0	0	0	0
125,622	125,622	0	0				125,622	0	0	0	0
0	0	-525,208,804	-525,208,804				0	0	-525,208,804	0	0
648,208	648,208	0	0				648,207	0	0	0	0
34,055,634	34,055,634	7,097	7,097				34,062,731	0	0	0	0
265,885	265,885	170	170				266,055	0	0	0	0
1,209,264	1,209,264	-2,152	-2,152				1,207,112	0	0	0	0
0	0	525,586,405	525,586,405				525,586,405	0	0	0	0
3,880	3,880	0	0				3,880	0	0	0	0
161,452,749	161,452,749	-523	-523				161,452,226	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
24,816,718	24,816,708	-8,193,611	-8,193,611				16,623,097	0	0	0	10
23,874,436	23,874,436	0	0				23,874,436	0	0	0	0
1,212,048,088	1,212,048,088	-122,334,321	-122,334,321				1,089,713,766	0	0	0	0
912,280	912,280	-7,664	-7,664				904,616	0	0	0	0
79,156,981	79,156,981	0	0				79,156,981	0	0	0	0
25,491,782	25,491,782	-649,460	-649,460				24,842,323	0	0	0	0
46,824,641	46,824,641	56,250	56,250				46,880,891	0	0	0	0
27,843,010	27,843,010	0	0				27,843,010	0	0	0	0
724,292,006	724,292,006	-17,271,621	-17,271,621				707,020,385	0	0	0	0
2,400,649,007	2,400,649,007	-68,690,052	-68,690,052				2,331,958,955	0	0	0	0
334,428,173	334,428,173	59,005,452	59,005,452				393,433,625	0	0	0	0
3,393,960	3,393,960	-11,681	-11,681				3,382,278	0	0	0	0
106,758	106,758	-126	-126				106,631	0	0	0	0
62,951,552	62,951,552	0	0				62,951,552	0	0	0	0
167,337	167,337	-230	-230				167,107	0	0	0	0
484,389	484,389	1	1				484,390	0	0	0	0
21,413,421	21,413,421	-3,984,629	-3,984,629				17,428,791	0	0	0	0
714,350,062	714,350,062	-206,291	-206,291				714,143,770	0	0	0	0
0	0	1,629,289,168	0				0	0	0	0	1,629,289,168
5,776,233,332	5,776,233,332	0	0				5,776,233,332	0	0	0	0
60,856,549	60,856,549	0	0				60,856,549	0	0	0	0
159,646,452	159,646,452	-24,180	-24,180				159,622,271	0	0	0	0
73,937,267	73,937,267	0	0				73,937,267	0	0	0	0
8,349,425	8,349,425	1,953	1,953				8,351,378	0	0	0	0
55,735,879	55,735,879	-2,613,929	-2,613,929				53,121,950	0	0	0	0
196,104	196,104	-223	-223				195,880	0	0	0	0
26,649,351	26,649,351	-3,100,550	-3,100,550				23,548,801	0	0	0	0
68,470,011	68,470,011	-730,608	-730,608				67,739,403	0	0	0	0
3,504,732	3,504,732	-20,156	-20,156				3,484,576	0	0	0	0
2,173,117	2,173,117	-1,328	-1,328				2,171,788	0	0	0	0
175,408	175,408	1	1				175,409	0	0	0	0
469,453,307	469,453,307	-2,815,680	-2,815,680				466,637,627	0	0	0	0
3,468,376	3,468,376	0	0				3,468,376	0	0	0	0
31,288	31,288	0	0				31,288	0	0	0	0
83,925,504	83,925,504	-4,653	-4,653				83,920,851	0	0	0	0
-658,625	-658,625	658,625	658,625				0	0	0	0	0
470,292,359	470,292,359	16,930,474	16,930,474				487,222,833	0	0	0	0
2	2	0	0				2	0	0	0	0
62,468,484	62,468,484	-3,852,314	-3,852,314				58,616,170	0	0	0	0
73,117	73,117	3	3				73,120	0	0	0	0
42,131,337	42,131,337	-53,006	-53,006				42,078,331	0	0	0	0
1,981,560	1,981,560	-4,844	-4,844				1,976,716	0	0	0	0
211,127	211,127	-1,383	-1,383				209,745	0	0	0	0
11,146	11,146	0	0				11,146	0	0	0	0
264,334,866	264,334,866	154,910	154,910				264,489,776	0	0	0	0
1	1	0	0				1	0	1	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
4	4	0	0				4	0	0	0	0
17,451,376	17,451,376	7,701	7,701				17,459,077	0	0	0	0
495,890,253	495,890,253	0	0				495,890,253	0	0	0	0
754,327	754,327	1,228	1,228				755,555	0	0	0	0
939,389	939,389	1,198	1,198				940,587	0	0	0	0
14,787,056	14,787,056	-547,392	-547,392				14,239,664	0	0	0	0
3	3	0	0				3	0	0	0	0
114,744,607	114,744,607	0	0				114,744,607	0	0	0	0
176,795,555	176,795,555	-330,872	-330,872				176,464,683	0	0	0	0
4,355,362	4,355,362	0	0				4,355,362	0	0	0	0
211,375	211,375	0	0				211,375	0	0	0	0
15,500,077	15,500,077	0	0				15,500,077	0	0	0	0
80,114,199	80,114,199	-6,161,812	-6,161,812				73,952,387	0	0	0	0
447,403,850	447,403,850	-80,574,637	-80,574,637				342,579,532	0	24,249,682	0	0
3,054	3,054	-1	-1				3,052	0	0	0	0
96,045,875	96,045,875	-19,540,440	-19,540,440				76,505,435	0	0	0	0
1,820	1,820	-2	-2				1,818	0	0	0	0
22,870,213	22,870,213	-650,587	-650,587				22,219,626	0	0	0	0
1,241,484,702	1,241,484,702	-82,140,440	-82,140,440				1,159,344,262	0	0	0	0
11,468,179	11,468,179	-15,210	-15,210				11,452,968	0	0	0	0
0	0	186,722,192	0				0	0	0	0	186,722,192
0	0	0	0				0	0	0	0	0
88,533,275	88,533,275	-267,589	-267,589				88,265,685	0	0	0	0
85,529,128	85,529,128	-1,043,868	-1,043,868				84,485,260	0	0	0	0
94,151,725	94,151,725	-468,469	-468,469				93,683,256	0	1	0	0
172,961,077	172,961,077	-692,175	-692,175				172,268,903	0	0	0	0
93,820,807	93,820,807	-426,368	-426,368				93,394,439	0	0	0	0
694,722,800	694,722,800	-1,097,124	-1,097,124				693,625,676	0	0	0	0
230,603,143	96,967,617	19,796,386	184,099				97,151,716	0	0	0	153,247,813
45,227,947	45,227,947	1,108,622	1,108,622				46,336,570	0	0	0	0
124,117,760	124,117,760	-1,117,275	-1,117,275				123,000,484	0	0	0	0
301,935,091	301,935,091	-402,119	-402,119				301,532,971	0	0	0	0
456,065,418	456,065,418	57,769	57,769				455,522,913	0	600,274	0	0
62,010,000	62,010,000	-176	-176				62,009,824	0	0	0	0
2,999,357	2,999,357	-778	-778				2,998,579	0	0	0	0
268,936,621	268,936,621	-28,941	-28,941				268,907,680	0	0	0	0
33,674,658	33,674,658	-31,637	-31,637				33,643,021	0	0	0	0
12,504	12,504	0	0				12,504	0	0	0	0
87,650,048	87,650,048	-811,001	-811,001				86,839,047	0	0	0	0
286,686,916	286,686,916	-971,082	-971,082				285,715,834	0	0	0	0
387	387	0	0				387	0	0	0	0
153,215,072	153,215,072	-269,690	-269,690				152,945,382	0	0	0	0
36,850,884	36,850,884	-252,400	-252,400				36,598,484	0	0	0	0
365,649,478	365,649,478	-1,170,048	-1,170,048				364,479,430	0	0	0	0
24,321,288	24,321,288	-143,135	-143,135				24,178,153	0	0	0	0
908	908	-2	-2				906	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
201	201	0	0				201	0	0	0	0
3,403	3,403	0	0				3,403	0	0	0	0
4,108,955	4,108,955	333	333				4,109,289	0	0	0	0
100	100	0	0				100	0	0	0	0
116,535,292	116,535,292	23,061	23,061				116,558,352	0	0	0	0
19,912,281	19,912,281	-20,327	-20,327				19,891,954	0	0	0	0
125,760,502	36,141,136	-190,719	-49,621				36,091,515	0	0	0	89,478,268
40,391,743	40,391,743	-195,656	-195,656				40,196,087	0	0	0	0
0	0	0	0				0	0	0	0	0
356,433,629	252,840,198	10,288,930	-4,914,394				247,925,804	0	0	0	118,796,754
103	103	0	0				103	0	0	0	0
85,073,059	85,073,059	3,240,802	3,240,802				88,313,861	0	0	0	0
139,395,697	139,395,697	-42,782	-42,782				139,352,915	0	0	0	0
11,344	11,344	0	0				11,344	0	0	0	0
11	11	0	0				11	0	0	0	0
647,100	647,100	-204	-204				646,896	0	0	0	0
200	200	0	0				200	0	0	0	0
793,831	793,831	-111,558	-111,558				682,273	0	0	0	0
102,268	102,268	-3,697	-3,697				98,571	0	0	0	0
4,163	4,163	0	0				4,163	0	0	0	0
47,786,610	47,786,610	-69,644	-69,644				47,716,966	0	0	0	0
0	0	0	0				0	0	0	0	0
1,634,450,880	1,634,448,808	3,773,373	3,773,027				1,637,306,819	0	915,017	0	2,417
9,749,438	9,749,438	4,958	4,958				9,754,396	0	0	0	0
71,170,468	71,170,468	1,537,120	1,537,120				72,707,588	0	0	0	0
500,125	500,125	-2,888	-2,888				497,237	0	0	0	0
0	0	0	0				0	0	0	0	0
17,785,946	17,785,946	-95,599	-95,599				17,690,346	0	0	0	0
18,548,045	18,548,045	-71,122	-71,122				18,476,922	0	0	0	0
46,137,281	46,137,281	-308,699	-308,699				45,828,582	0	0	0	0
382,080,296	355,141,301	-560,455	-481,952				354,659,349	0	0	0	26,860,492
414,989,639	414,989,639	-747,138	-747,138				414,242,502	0	0	0	0
672,535,358	672,535,358	-618,222	-618,222				671,917,137	0	0	0	0
55,222,298	55,222,298	-8,985,813	-8,985,813				46,236,486	0	0	0	0
9,758	9,757	-4	-4				9,753	0	0	0	1
193,906,618	193,906,618	-495,936	-495,936				193,410,682	0	0	0	0
234,998,393	234,998,393	-289,168	-289,168				234,709,225	0	0	0	0
1,512	1,512	0	0				1,512	0	0	0	0
218,610	218,610	31	31				218,641	0	0	0	0
3,416,916	3,416,916	109	109				3,417,025	0	0	0	0
61,447,461	61,447,461	-2,673,390	-2,673,390				58,774,070	0	0	0	0
2,895,785	2,895,785	-3,643	-3,643				2,892,142	0	0	0	0
20,332,540	20,332,540	-1,984,910	-1,984,910				18,347,630	0	0	0	0
13,576,577	13,576,577	337,597	337,597				13,914,174	0	0	0	0
144,125,930	144,125,930	68,363	68,363				144,194,292	0	0	0	0
972,407,897	972,407,897	-2,015,515	-2,015,515				970,392,383	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
1,418,985	1,418,985	-2,334	-2,334				1,416,651	0	0	0	0
932,021,825	932,021,825	-66,545,299	-66,545,299				865,476,526	0	0	0	0
81,849,823	81,849,823	6,158,738	6,158,738				88,008,562	0	0	0	0
295,561,606	295,561,606	-1,584,976	-1,584,976				293,976,630	0	0	0	0
2,550,196	2,550,196	-9,333	-9,333				2,540,863	0	0	0	0
8,372,990	8,372,990	-12,530	-12,530				8,360,460	0	0	0	0
2,319,559,160	2,319,559,160	-99,334,154	-99,334,154				2,220,225,006	0	0	0	0
200,170	200,170	-415	-415				199,755	0	0	0	0
51	51	0	0				51	0	0	0	0
94,200	94,200	0	0				94,200	0	0	0	0
1,500,000	1,500,000	0	0				1,500,000	0	0	0	0
168,674,687	0	-956,353	0				0	0	0	0	167,718,334
300,448	0	-208,705	0				0	0	0	0	91,743
288,679,945	0	43,270	0				0	0	0	0	288,723,215
10,079,411	10,079,411	2,570	2,570				10,081,981	0	0	0	0
21,190,611	0	3,653	0				0	0	0	0	21,194,264
119,678,631	119,678,631	-479,049	-479,049				119,199,582	0	0	0	0
413,824	413,824	66	66				413,890	0	0	0	0
4,599,605	4,599,605	731	731				4,600,336	0	0	0	0
1,209,529	0	308	0				0	0	0	0	1,209,838
26,791,363	26,791,363	4,629	4,630				26,795,993	0	0	0	0
683,195,083	683,195,083	506,994	506,995				683,702,078	0	0	0	0
3,001,426	0	711	0				0	0	0	0	3,002,137
8,768,838	8,768,838	0	0				8,768,838	0	0	0	0
1	1	0	0				1	0	0	0	0
1,000,002	1,000,002	-1,000,002	-1,000,002				0	0	0	0	0
21	21	0	0				21	0	0	0	0
5,773,220	5,773,220	-289,314	-289,314				5,483,906	0	0	0	0
600,550,521	600,550,521	0	0				600,550,521	0	0	0	0
699,788	699,788	-9,003	-9,003				690,785	0	0	0	0
128,378,458	128,378,458	0	0				128,378,458	0	0	0	0
1	1	0	0				1	0	0	0	0
50,384,745	50,384,745	16,926	16,926				50,401,672	0	0	0	0
17,132,750	17,132,750	3,958	3,958				17,136,708	0	0	0	0
4,182,390	4,182,390	-436,656	-436,656				3,745,734	0	0	0	0
2	2	0	0				2	0	0	0	0
1,973,004,894	1,968,065,416	-28,167,795	-28,162,923				2,044,006,191	-104,109,790	6,092	0	4,934,605
-838,591	-838,591	-690	-690				-839,281	0	0	0	0
0	0	0	0				0	0	0	0	0
15,644,525	15,612,321	-8,176	-1,939				24,070,382	-8,460,000	0	0	25,968
5,299,565	66,774	-5,232,806	-15				66,759	0	0	0	0
28,519,475	28,059,350	8,639	8,569				28,067,919	0	0	0	460,195
6,358,437	6,358,437	950	950				6,359,387	0	0	0	0
983,002	983,002	1,249	1,249				984,251	0	0	0	0
0	0	0	0				0	0	0	0	0
120,006,819	120,006,819	0	0				0	0	0	120,006,819	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
17,841,780	0	1,260	0				0	0	0	0	17,843,040
60,120,510	60,120,510	0	0				60,120,510	0	0	0	0
373,604,724	373,604,724	48,754,641	48,754,641				422,359,365	0	0	0	0
0	0	0	0				0	0	0	0	0
167,159,234	167,159,234	-86,734	-86,734				167,072,499	0	0	0	0
55,139,826	0	-15,501	0				0	0	0	0	55,124,325
42,974,219	42,974,219	0	0				0	0	0	42,974,219	0
273,952,114	122,475,783	-59,810,052	-59,669,745				164,442,648	-101,636,610	0	0	151,336,024
0	0	0	0				0	0	0	0	0
268,781,853	210,227,350	-177,333,090	-177,037,300				146,106,183	-112,916,132	0	0	58,258,713
1,218,060,023	357,792,325	5,508,745	36,919,917				394,712,242	0	0	0	828,856,526
106,984,072	5,558,203	6,501,309	2,575,696				8,133,899	0	0	0	105,351,482
2,494,547,232	1,375,227,395	-177,335,084	-219,610,252				1,155,617,143	0	0	0	1,161,595,005
543,110,524	193,434,278	-161,555	-69,726				421,586,759	-228,222,208	0	0	349,584,417
6,124,490,581	2,920,630,159	-126,588,960	-160,257,688				2,883,602,058	-123,229,587	0	0	3,237,529,150
1,631,250,337	1,134,105,787	82,015,254	82,135,695				1,435,330,950	-219,089,468	0	0	497,024,110
5,314,622,427	2,193,775,677	328,054,398	-16,250,752				2,177,524,925	0	0	0	3,465,151,900
260,130	260,130	-260,130	-260,130				0	0	0	0	0
228,964,417	179,658,625	-10,508,708	-10,502,137				169,156,487	0	0	0	49,299,222
322,607,708	121,075,575	-683,962	-600,898				120,474,677	0	0	0	201,449,069
292,306,426	17,520,118	191,856,766	191,953,480				209,473,598	0	0	0	274,689,595
71,671,891	71,671,891	-3,052,240	-3,052,240				0	0	0	68,619,651	0
0	0	0	0				0	0	0	0	-2,362,807,389
-455,343,095	-455,343,095	164,532	164,532				-455,178,563	0	0	0	0
0	0	0	0				0	0	0	0	0
60,105,432	60,105,432	-2,087,861	-2,087,861				58,017,571	0	0	0	0
-17,841,780	0	-1,260	0				0	0	0	0	-17,843,040
167,627	167,627	16	16				266,239	-98,596	0	0	0
183,558,661	183,558,661	41,154,261	41,154,261				224,712,922	0	0	0	0
149,977,863	149,977,863	19,078,671	19,078,671				169,056,534	0	0	0	0
891,015	891,015	-80,447	-80,447				10,708,652	-9,898,084	0	0	0
68,022,635	59,344,771	61,747	41,747				59,386,518	0	0	0	8,697,865
8,626,696	8,626,696	21,694	21,694				8,648,390	0	0	0	0
36,179	36,179	-36,179	-36,179				0	0	0	0	0
63,538,755	63,538,755	78,103	78,103				63,616,858	0	0	0	0
277,142,344	179,205,878	8,596,358	8,651,578				187,857,456	0	0	0	97,881,246
0	0	0	0				0	0	0	0	0
35,686,080	0	2,988,233	0				0	0	0	0	38,674,313
15,719,972	0	-52,129	0				0	0	0	0	15,667,844
0	0	0	0				0	0	0	0	0
1,427,832	13,502	-78,532	739				14,241	0	0	0	1,335,059
37,059	37,059	53	53				37,111	0	0	0	0
773,293,434	773,293,434	0	0				773,293,434	0	0	0	0
28,512,375	28,512,375	8,945,417	8,945,417				37,457,792	0	0	0	0
0	0	86,486,201	61,288,243				61,288,243	0	0	0	25,197,958
153,864,255	146,063,922	5,687,943	5,693,782				151,757,704	0	0	0	7,794,494

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
9,095,253	0	-458,084	0				0	0	0	0	8,637,169
13,096,795	13,096,795	-5,937,847	-5,937,847				29,043,834	-21,884,886	0	0	0
36,905,022	29,292,529	22,914	19,390				24,454,507	0	4,857,413	0	7,616,016
27,615,140	27,615,140	906,807	906,807				28,521,948	0	0	0	0
45	45	0	0				45	0	0	0	0
6,181,967	6,181,967	-2,495	-2,495				6,179,472	0	0	0	0
2,614,389	2,614,389	-1,115	-1,115				2,613,275	0	0	0	0
8	8	0	0				8	0	0	0	0
4,969,288	4,969,288	-381	-381				4,968,907	0	0	0	0
107,536,532	92,672,248	-32,645,267	-32,658,960				164,255,238	-104,241,950	0	0	14,877,977
71,591,351	57,119,848	-13,080,471	-13,095,498				63,095,609	-19,071,258	0	0	14,486,529
349,922	349,922	106	106				350,028	0	0	0	0
64,837,996	37,944,912	6,782,572	6,775,187				45,649,698	-929,599	0	0	26,900,468
11,180,381	11,180,381	-1,691	-1,691				11,178,690	0	0	0	0
4,260,701	4,260,701	0	0				4,260,701	0	0	0	0
5,049,099	5,049,099	-1,313	-1,313				5,047,786	0	0	0	0
591,896	0	-153	0				0	0	0	0	591,744
501,680	501,680	80	80				501,760	0	0	0	0
28,298,134	28,298,134	0	0				28,298,134	0	0	0	0
53,539,005	42,926,895	898,382	19,712				42,946,608	0	0	0	11,490,779
1,225,990	1,225,990	339	339				1,485,768	-259,440	0	0	0
22,212	22,212	-38	-38				369,573	-347,399	0	0	0
486,226	486,226	75	75				486,302	0	0	0	0
11,067,097	11,067,097	-1,360	-1,360				11,065,738	0	0	0	0
0	0	0	0				0	0	0	0	0
-1,656,035	-1,656,035	-993,541	-993,541				-2,649,576	0	0	0	0
23,962,987	23,962,987	0	0				23,962,987	0	0	0	0
20,000,000	20,000,000	0	0				20,000,000	0	0	0	0
1,929,754	1,929,754	-367	-367				1,929,387	0	0	0	0
30,968,271	30,968,271	-9,353	-9,353				30,958,919	0	0	0	0
150,011,319	150,011,319	-44,927	-44,927				149,966,392	0	0	0	0
109,871,837	95,278,699	3,981,012	4,316,474				201,266,266	-101,671,093	0	0	14,257,676
4,068,775	4,068,775	0	0				51,252,075	-47,183,300	0	0	0
21,788,381	21,656,701	179,296	179,580				53,379,959	-31,543,678	0	0	131,395
54,508,311	51,295,537	939,299	795,901				67,700,130	-15,608,692	0	0	3,356,172
49,999	49,999	0	0				49,999	0	0	0	0
8,936,745	8,936,745	-2,336	-2,336				8,934,409	0	0	0	0
1,280,907	1,280,907	2,070	2,070				0	0	0	1,282,977	0
1,397,199	1,397,199	-1,622	-1,622				0	0	0	1,395,577	0
1,324,137	1,324,137	-977,539	-977,539				0	0	0	346,597	0
4,819,748	4,819,748	4,961	4,961				4,824,709	0	0	0	0
613	613	6	6				0	0	0	619	0
-28,512,375	-28,512,375	-8,945,417	-8,945,417				-37,457,792	0	0	0	0
0	0	0	0				0	0	0	0	0
158,225,767	158,225,767	1,531,420	1,531,420				159,757,187	0	0	0	0
283,995	283,995	0	0				0	0	0	283,995	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
26,972,336	26,972,336	95,306	95,306				27,067,643	0	0	0	0
40,840,751	40,840,751	631,105	631,105				37,996,860	0	0	3,474,996	0
2,107,135	2,107,135	17,569	17,569				417,575	0	0	1,707,129	0
15,620,600	15,620,600	82,822	82,822				7,516,557	0	0	8,186,865	0
12,459,654	12,459,654	101,015	101,015				2,787,665	0	0	9,773,004	0
4,279,000	4,279,000	44,797	44,797				0	0	0	4,323,797	0
203,391	203,391	2,129	2,129				0	0	0	205,520	0
48,521,207	48,521,207	-142,157	-142,157				48,379,050	0	0	0	0
219	219	0	0				219	0	0	0	0
144,000	144,000	0	0				144,000	0	0	0	0
672,908	672,908	-11,227	-11,227				661,680	0	0	0	0
56,230,394	56,230,394	31,946,533	31,946,533				79,176,927	0	9,000,000	0	0
23,481,017	23,481,017	-60,588	-60,588				23,420,429	0	0	0	0
167,972,692	167,972,692	18,333,202	18,333,202				186,305,894	0	0	0	0
76,272,514	76,272,514	96,887	96,887				76,369,401	0	0	0	0
32,933,397	32,933,397	41,834	41,834				32,975,231	0	0	0	0
152,464,442	152,464,442	25,086	25,086				152,489,527	0	0	0	0
15,608,950	15,608,950	988,378	988,378				16,597,327	0	0	0	0
12,652,084	12,652,084	20,766	20,766				12,672,850	0	0	0	0
301,436,771	301,436,771	168,980	168,980				301,605,751	0	0	0	0
864,344	864,344	116	116				864,460	0	0	0	0
4,112,500	4,112,500	-220,625	-220,625				3,891,875	0	0	0	0
6,246,032	6,246,032	-170,980	-170,980				6,075,052	0	0	0	0
24,539,959	24,539,959	-68,027	-68,027				24,471,932	0	0	0	0
4,912,625	4,912,625	-90,676	-90,676				4,821,949	0	0	0	0
1,971,461	1,971,461	21,568	21,568				1,993,029	0	0	0	0
49,476	49,476	0	0				49,476	0	0	0	0
33,583,456	33,583,456	16,549	16,549				33,600,006	0	0	0	0
2,188	2,188	0	0				2,188	0	0	0	0
775,378	775,378	119	119				775,497	0	0	0	0
9	9	1	1				10	0	0	0	0
2,248,639	2,248,639	0	0				2,248,639	0	0	0	0
914,505	914,505	0	0				914,505	0	0	0	0
21	21	0	0				21	0	0	0	0
261,714,045	261,714,045	74,893	74,893				261,788,938	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
2,297,436	2,297,436	-516	-516				2,296,920	0	0	0	0
3,169	3,169	-1	-1				3,168	0	0	0	0
5	5	0	0				5	0	0	0	0
4	4	0	0				4	0	0	0	0
1,528,410	1,528,410	5,401	5,401				1,533,811	0	0	0	0
17,537,026	17,537,026	0	0				17,537,026	0	0	0	0
15,537	15,537	16	16				15,553	0	0	0	0
55,583	55,583	0	0				55,583	0	0	0	0
106,230,526	66,507,600	11,656,794	11,655,909				102,313,520	-24,150,011	0	0	39,723,811

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
61,815,055	45,653,929	8,396,436	5,794,879				53,546,872	-4,163,226	2,065,162	0	18,762,683
134,257	134,257	0	0				134,257	0	0	0	0
15,568,814	15,568,814	1,616,249	1,616,249				17,185,063	0	0	0	0
145,864	145,864	-38	-38				145,825	0	0	0	0
275,921,264	275,921,264	-1,198,758	-1,198,758				274,722,506	0	0	0	0
1,125,101	1,125,101	-14,069	-14,069				1,111,032	0	0	0	0
47,194	47,194	-12	-12				47,181	0	0	0	0
128,906,416	128,906,416	-1,056,197	-1,056,197				127,850,219	0	0	0	0
106,563	106,563	90	90				0	0	0	106,653	0
750,474	750,474	-5,135	-5,135				0	0	0	745,339	0
1,406,495	1,406,495	1,458,847	1,458,847				0	0	0	2,865,342	0
36,509	36,509	-285	-285				0	0	0	36,224	0
112,542	112,542	-805	-805				0	0	0	111,737	0
8,673,719	8,673,719	-58,411	-58,411				8,615,307	0	0	0	0
25,738,435	25,738,435	-4,663	-4,663				25,733,772	0	0	0	0
3	3	0	0				3	0	0	0	0
15	15	0	0				15	0	0	0	0
6,514,175	6,514,175	-1,175	-1,175				6,513,001	0	0	0	0
170,519,868	170,519,868	44,026	44,026				170,563,894	0	0	0	0
39,720,852	39,720,852	-77,453	-77,453				39,643,400	0	0	0	0
9,393,386	9,393,386	-2,250	-2,250				9,391,136	0	0	0	0
1,538,237,535	1,538,237,535	-1,538,237,535	-1,538,237,535				0	0	0	0	0
3,785,635,051	3,785,635,051	43,159,924	43,159,924				3,828,794,975	0	0	0	0
55,464	55,464	-5	-5				55,459	0	0	0	0
41,155,220	41,155,220	-303,615	-303,615				40,851,605	0	0	0	0
952,790,995	952,790,995	25,295,755	-191,280				952,599,714	0	0	0	25,487,035
39,841,869	39,841,869	-39,841,869	-39,841,869				0	0	0	0	0
216,593	216,593	-216,593	-216,593				0	0	0	0	0
62,140,059	62,140,059	-62,140,059	-62,140,059				0	0	0	0	0
29,147,960	29,147,960	-29,147,960	-29,147,960				0	0	0	0	0
98,946,432	98,946,432	-98,946,432	-98,946,432				0	0	0	0	0
511,051	511,051	-511,051	-511,051				0	0	0	0	0
495,204	495,204	-495,204	-495,204				0	0	0	0	0
-706,733,319	-706,733,319	706,733,319	706,733,319				0	0	0	0	0
28,539,804	28,539,804	-28,539,804	-28,539,804				0	0	0	0	0
21,995,565	21,995,565	-21,995,565	-21,995,565				0	0	0	0	0
94,362,525	94,362,525	-94,362,525	-94,362,525				0	0	0	0	0
2,572,993	2,572,993	-2,572,993	-2,572,993				0	0	0	0	0
21,658,333	21,658,333	-21,658,333	-21,658,333				0	0	0	0	0
10,000,000	10,000,000	-10,000,000	-10,000,000				0	0	0	0	0
9,337,218	9,337,218	-9,337,218	-9,337,218				0	0	0	0	0
-9,150,636	-9,150,636	9,150,636	9,150,636				0	0	0	0	0
296,764	296,764	-296,764	-296,764				0	0	0	0	0
20,158,468	20,158,468	-20,158,468	-20,158,468				0	0	0	0	0
32,061,853	32,061,853	-32,061,853	-32,061,853				0	0	0	0	0
387,675,489	387,675,489	-387,675,489	-387,675,489				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
2,829,336	2,829,336	-2,829,336	-2,829,336				0	0	0	0	0
32,513,991	32,513,991	-6,437	-6,437				32,507,554	0	0	0	0
321,517,553	321,517,554	39,149	-47,590				321,469,964	0	0	0	86,738
149,057,890	149,057,890	-41,904	-41,904				149,015,986	0	0	0	0
357,835,932	357,835,932	180,662	152,907				357,988,839	0	0	0	27,755
18,578,668	18,578,668	0	0				18,578,668	0	0	0	0
0	0	0	0				0	0	0	0	0
315,696,703	315,696,703	212,963	212,963				315,909,665	0	0	0	0
65,304,267	65,304,267	-172,068	-172,068				65,132,198	0	0	0	0
5,000,000	5,000,000	-5,000,000	-5,000,000				0	0	0	0	0
3,559	3,559	-3,559	-3,559				0	0	0	0	0
-1,561,266,496	-1,561,266,496	1,561,266,496	1,561,266,496				0	0	0	0	0
4,118,426	4,118,426	-4,118,426	-4,118,426				0	0	0	0	0
26,993,137	26,993,137	-26,993,137	-26,993,137				0	0	0	0	0
86,320,679	86,320,679	-86,320,679	-86,320,679				0	0	0	0	0
4,489,904	4,489,904	-4,489,904	-4,489,904				0	0	0	0	0
40,327,927	40,327,927	-40,327,927	-40,327,927				0	0	0	0	0
87,895,759	87,895,759	-87,895,759	-87,895,759				0	0	0	0	0
30,913,736	30,913,736	-30,913,736	-30,913,736				0	0	0	0	0
1,777,878	1,777,878	-465	-465				1,777,413	0	0	0	0
3,001,017,311	3,001,017,311	-784,419	-784,419				3,000,232,892	0	0	0	0
437,498	437,498	-114	-114				437,384	0	0	0	0
343,722,787	343,722,787	16,632,035	16,632,035				360,354,822	0	0	0	0
223,483,844	223,483,844	7,263,811	7,263,811				230,747,655	0	0	0	0
157,601,830	157,601,830	-20,896	-20,896				157,580,933	0	0	0	0
164,784,859	164,784,859	-43,077	-43,077				164,741,782	0	0	0	0
467,507,528	467,507,528	-467,507,528	-467,507,528				0	0	0	0	0
255,430,416	255,430,416	-255,430,416	-255,430,416				0	0	0	0	0
5,426,244	5,426,244	-1,327	-1,327				5,424,917	0	0	0	0
0	0	0	0				0	0	0	0	0
219,389,255	219,389,255	-64,527	-64,527				219,324,728	0	0	0	0
54,584,884	54,584,884	-54,584,884	-54,584,884				0	0	0	0	0
9,124,088	9,124,088	-9,124,088	-9,124,088				0	0	0	0	0
-3,129,072	-3,129,072	3,129,072	3,129,072				0	0	0	0	0
44,282,640	44,282,640	3,373	3,373				44,286,013	0	0	0	0
128,431,681	128,431,681	-30,812	-30,812				128,400,869	0	0	0	0
0	0	0	0				0	0	0	0	0
2,980,329	2,980,329	843	843				49,686,194	-46,705,023	0	0	0
-815,951,191	-806,072,236	51,805,448	51,795,703				-842,527,463	88,242,806	8,124	0	-9,869,210
16,517,528	52,601	-68,844	-52,601				0	0	0	0	16,448,684
22,669,348	22,669,348	68,200	68,200				22,737,548	0	0	0	0
29	29	1	1				29	0	0	0	0
596,808	596,808	6,980	6,980				603,789	0	0	0	0
13,929,962	13,929,962	23,781	23,781				45,622,174	-31,668,431	0	0	0
187,801,169	187,801,169	-85,865,410	-85,865,410				231,008,928	-129,073,170	0	0	0
991,083	991,083	1,506	1,506				16,543,158	-15,550,568	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
474,500	474,500	0	0				474,500	0	0	0	0
315,223,116	315,223,116	527,178	527,178				315,750,294	0	0	0	0
2,293,811	2,293,811	1,927	1,927				2,295,738	0	0	0	0
13,421,028	13,421,028	0	0				13,421,028	0	0	0	0
889,436,429	889,436,429	0	0				889,436,429	0	0	0	0
894,513,863	894,513,863	0	0				894,513,863	0	0	0	0
52,552,753	52,552,753	448,164	448,164				89,915,204	-36,914,287	0	0	0
149,883,661	149,883,661	-56,463,330	-56,463,330				170,576,457	-77,156,126	0	0	0
820,635,210	820,635,210	-238,702,768	-238,702,768				581,932,441	0	0	0	0
36,599,472	36,599,472	58,551	58,551				36,658,023	0	0	0	0
139,977,586	139,977,586	-94,713	-94,744				139,882,842	0	0	0	31
82,139,645	82,139,645	166,345	166,345				82,305,990	0	0	0	0
24,959,741	24,959,741	13,664,813	13,664,813				52,230,211	-13,605,657	0	0	0
1,680,828	1,680,828	1,690	1,690				2,986,411	-1,303,892	0	0	0
55,190,918	55,190,918	0	0				55,190,918	0	0	0	0
651,326	651,326	-990	-990				650,335	0	0	0	0
20,507,774	20,507,774	31,599	31,599				20,539,372	0	0	0	0
11,093,533	11,093,533	2,183,719	2,183,719				11,778,734	0	1,498,518	0	0
0	0	500	500				0	0	500	0	0
0	0	750,000	750,000				0	0	750,000	0	0
86,012,571	86,012,571	1,936,927	1,936,927				85,426,235	-1,225,760	3,749,023	0	0
3,795,000	3,795,000	35,000	35,000				3,830,000	0	0	0	0
9,443	9,443	0	0				9,443	0	0	0	0
23,935,676	23,935,676	2,624,875	2,624,875				26,560,551	0	0	0	0
49,257,834	49,257,834	107,359	107,359				49,365,193	0	0	0	0
176,484,383	176,484,383	747,566	747,566				177,231,950	0	0	0	0
0	0	0	0				0	0	0	0	0
8,632,762	8,632,762	344,957	344,957				8,977,719	0	0	0	0
8,474,176	8,474,176	12,948	12,948				8,487,124	0	0	0	0
11,848,661	11,848,661	35,499	35,499				11,884,160	0	0	0	0
30,344,165	30,344,165	175,357	175,357				30,519,522	0	0	0	0
194	194	-194	-194				0	0	0	0	0
3,337,805	3,337,805	4,755	4,755				3,342,560	0	0	0	0
792,000,000	0	0	0				0	0	0	0	0
4,481,623	4,481,623	6,267	6,267				4,487,889	0	0	0	0
85,316,438	85,316,438	92,304	92,304				85,408,742	0	0	0	0
52,087,777	5,073	-35,250,103	851,366				856,439	0	0	0	15,981,235
2,178,389	340	10,467	2				342	0	0	0	2,188,514
30,099,229	22,282,410	-13,494,420	-13,500,636				8,781,774	0	0	0	7,823,036
264,218,428	264,218,428	-27,647,056	-27,647,056				236,571,372	0	0	0	0
7,169,908	7,169,908	795	795				7,170,703	0	0	0	0
13,486,796	13,486,796	13,279,673	13,279,673				26,766,469	0	0	0	0
116,792,988	116,792,988	-21,597,307	-21,597,307				135,345,064	-40,149,383	0	0	0
7,871,794	2,639,330	459,778	464,698				7,937,649	-4,833,621	0	0	5,227,544
55,961	55,961	0	0				55,961	0	0	0	0
1	1	0	0				0	0	1	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
13,621,998	13,621,998	0	0				13,621,998	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,473,469	2,473,469	0	0				2,473,469	0	0	0	0
250,522	250,522	0	0				250,522	0	0	0	0
442,840,804	305,775,723	0	0				303,460,339	0	2,315,384	0	137,065,080
1,151,248,564	1,151,248,555	-24,138,651	-24,138,651				1,126,297,083	-440,855	1,253,676	0	10
165,011,692	158,633,965	183,612	183,612				153,831,135	-13,558	5,000,000	0	6,377,727
7,461,905	7,461,905	10,421	10,421				7,472,325	0	0	0	0
54,006,362	0	108,224	0				0	0	0	0	54,114,585
0	0	0	0				0	0	0	0	0
8,391,698	8,391,698	0	0				8,391,698	0	0	0	0
561,037	561,037	23,632	23,632				584,669	0	0	0	0
2,667,206	2,667,206	0	0				2,667,206	0	0	0	0
-11,067,529	-11,067,529	-10,357	-10,357				-11,077,886	0	0	0	0
40,867,354	40,867,354	0	0				40,867,354	0	0	0	0
10,508,468	10,508,468	0	0				10,508,468	0	0	0	0
28,480,975	28,480,975	39,824	39,824				28,520,799	0	0	0	0
7,070,153	7,070,153	9,886	9,886				7,080,039	0	0	0	0
14,438,017	14,438,017	0	0				14,438,017	0	0	0	0
488,967,430	488,967,430	302,141	302,141				489,269,571	0	0	0	0
29,556,916	29,556,916	87,873	87,873				29,644,790	0	0	0	0
3,618,293	3,618,293	0	0				3,618,293	0	0	0	0
9,302,502	9,302,502	-2,432	-2,432				9,300,071	0	0	0	0
6,836,726	6,836,726	31,712	31,712				6,868,438	0	0	0	0
11,882,886	11,882,886	12,560	12,560				11,895,446	0	0	0	0
14,795,659	14,795,659	20,688	20,688				14,816,347	0	0	0	0
14,876,869	14,876,869	20,802	20,802				14,897,671	0	0	0	0
18,107,003	18,107,003	0	0				18,107,003	0	0	0	0
19,089,377	19,089,377	20,188	20,188				19,109,566	0	0	0	0
17,874,570	17,874,570	24,994	24,994				17,882,503	0	17,061	0	0
6,547,156	6,547,156	0	0				6,547,156	0	0	0	0
293,695,647	104,042,523	18,247,048	10,987,247				288,559,004	-173,529,234	0	0	196,912,925
189,561,227	124,920,311	7,743,976	7,956,534				633,319,104	-500,442,259	0	0	64,428,358
279,771,967	73,912,773	559,080	524,154				361,322,824	-286,885,897	0	0	205,894,120
0	0	0	0				0	0	0	0	0
219,953,025	68,073,399	22,802,985	24,135,481				92,208,879	0	0	0	150,547,131
124,965,454	45,861,411	-23,851,194	9,681,999				55,543,410	0	0	0	45,570,850
516,375,148	209,525,739	-49,905,128	11,044,467				204,155,492	0	16,414,713	0	245,899,814
371,093,870	95,596,122	-7,337,531	-15,535,020				80,061,102	0	0	0	283,695,238
-2,494,497	-2,494,497	-13,920,216	-13,920,216				0	0	-16,414,713	0	0
3,630	1,967	-79	-83				1,885	0	0	0	1,666
1,268,749,879	706,528,896	-560,640,647	-450,540,903				739,152,159	-483,164,166	0	0	452,121,238
1,152,549,105	781,342,900	-206,445,484	-346,950,553				717,127,596	-282,735,249	0	0	511,711,274
730,506,148	430,683,868	-59,574,032	-77,606,973				436,225,408	-83,148,514	0	0	317,855,222
1,269,403,672	881,689,876	-16,607,251	-78,320,822				1,132,464,526	-329,095,472	0	0	449,427,367

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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
437,369	437,369	-420,903	-420,903				16,466	0	0	0	0
12,390,334	0	16,096	0				0	0	0	0	12,406,430
228,428,985	228,428,985	-226,278,430	-226,278,430				5,175,788	-3,025,232	0	0	0
968,715,415	398,815,739	-123,547,342	-129,633,649				742,143,552	-474,933,192	1,971,730	0	575,985,984
2,748,499,180	1,762,567,830	-1,250,646,130	-1,277,596,171				1,433,588,617	-948,616,957	0	0	1,012,881,390
612,560,905	398,417,957	77,779,090	-66,373,489				454,987,258	-125,574,941	2,632,151	0	358,295,528
256,183	263	113	-263				0	0	0	0	256,296
430,251,887	220,978,153	-27,480,405	-18,460,648				287,295,578	-84,778,073	0	0	200,253,977
192,415,009	100,325,071	-36,702,052	-40,268,941				98,102,162	-38,046,033	0	0	95,656,827
328,089,290	316,916,416	-172,598,801	-172,423,616				508,911,704	-364,418,903	0	0	10,997,689
1,162,117,188	618,298,748	-385,149,530	-463,080,190				543,158,245	-387,939,687	0	0	621,749,100
534	273	1	0				273	0	0	0	261
76,612,746	8,054,930	-6,100,771	-6,044,578				13,304,507	-11,294,155	0	0	68,501,623
1,766	989	-14	3				992	0	0	0	761
1,206,605,353	381,465,768	39,276,031	-258,835,009				758,779,168	-636,148,410	0	0	1,123,250,625
3,602	1,937	-942	-552				1,385	0	0	0	1,275
1,066,154,401	264,304,766	-99,830,384	-100,909,163				723,378,679	-559,983,077	0	0	802,928,415
1,388,817,676	696,460,514	-371,347,495	-393,110,772				1,533,314,910	-1,229,965,168	0	0	714,120,439
59,352,879	59,352,879	0	0				59,352,879	0	0	0	0
106,369,813	106,369,813	42,881	42,881				106,412,693	0	0	0	0
0	0	0	0				0	0	0	0	0
16,986,132	16,788,066	59,472	37,044				16,825,110	0	0	0	220,494
99,757,689	0	23,737	0				0	0	0	0	99,781,425
51,538,572	51,538,572	-8,170	-8,170				51,530,401	0	0	0	0
31,910,122	31,910,122	0	0				31,910,122	0	0	0	0
7,686,148	7,686,148	0	0				7,686,148	0	0	0	0
724,245	724,245	1,068	1,068				725,313	0	0	0	0
0	0	0	0				0	0	0	0	0
3,586,894	3,586,894	0	0				3,586,894	0	0	0	0
3,160,993	3,160,993	0	0				3,160,993	0	0	0	0
1,081,903	1,081,903	0	0				1,081,903	0	0	0	0
8,397,174	8,397,174	15,940	15,940				9,604,025	-1,190,911	0	0	0
1,628,309	1,628,309	0	0				1,628,309	0	0	0	0
872,240	479,737	-392,495	0				479,737	0	0	0	8
49,963,138	49,963,138	69,862	69,862				50,033,000	0	0	0	0
112,962,797	112,962,797	0	0				0	0	0	112,962,797	0
131,595,910	131,595,910	-58,129,048	-58,129,048				138,976,828	-65,509,965	0	0	0
415,238,076	415,238,076	-231,245	-231,245				419,504,046	-5,522,014	1,024,798	0	0
24,290,098	0	13,383,179	13,732,663				13,732,663	0	0	0	23,940,614
0	0	0	0				0	0	0	0	0
708,427,510	241,400,689	-26,546,653	-27,617,112				476,209,877	-262,426,300	0	0	468,097,280
542,303,396	223,394,206	-558,248	-6,720,765				426,881,289	-210,207,848	0	0	325,071,707
63,213	63,213	-60,075	-60,075				20,987	-17,850	0	0	0
801,325,472	347,651,088	-135,430,866	-133,534,078				404,456,999	-264,645,934	74,305,946	0	451,777,596
8,776,953,710	3,920,144,492	-2,782,974,480	-2,875,373,714				5,416,915,116	-4,372,144,339	0	0	4,949,208,453
464,045,972	454,235,508	-146,964,426	-146,883,262				1,541,744,054	-1,234,391,808	0	0	9,729,300

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
131,466,056	100,865,638	-6,313	0				100,865,638	0	0	0	30,594,105
30,135,533	30,135,533	-217,728	-217,728				78,038,277	-48,120,472	0	0	0
15,113,884	11,523,342	-3,616,999	-26,457				11,496,885	0	0	0	0
383	383	31,929	31,929				44,390	-12,078	0	0	0
325,409,580	211,118,157	39,673,001	-2,317,011				301,904,050	-93,102,904	0	0	156,281,435
681,303,364	253,242,050	-2,635,610	-2,622,649				250,619,401	0	0	0	428,048,353
92,179,409	0	14,578,686	14,926,808				14,926,808	0	0	0	91,831,287
194,009,369	72,421,075	114,029,227	38,786,811				308,582,620	-197,374,734	0	0	196,830,710
16,272,580	16,272,580	-13,688,013	-13,688,013				16,142,770	-13,558,203	0	0	0
14,337,160	14,337,160	24,036	24,036				14,361,196	0	0	0	0
2,426,377,808	2,426,377,808	0	0				2,426,377,808	0	0	0	0
615,599,749	615,599,749	0	0				615,599,749	0	0	0	0
37,097	0	-37,097	0				0	0	0	0	0
90,834,059	90,834,059	-82,837,529	-82,837,529				111,543,282	-103,546,752	0	0	0
164,261,685	153,236,454	106,982	8,428				159,960,879	-17,005,439	10,289,441	0	11,123,785
125,228,879	257,953	138,243,523	138,561,361				138,819,315	0	0	0	124,653,088
0	0	0	0				0	0	0	0	0
302,838,782	28,793,818	-69,562,653	-783,799				59,738,376	-31,728,357	0	0	205,266,110
1,220,698,571	568,572,701	-44,459,880	-44,123,038				848,132,256	-323,682,593	0	0	651,789,028
40,519,759	14,474,374	-18,789,684	-12,300,458				13,438,977	-11,265,060	0	0	19,556,158
429,573,011	0	5,371,583	0				0	0	0	0	434,944,594
202,398	202,398	-75,241	-75,241				2,031,245	-1,904,087	0	0	0
64,504,170	64,504,170	2,455	2,455				64,506,624	0	0	0	0
4,144,313	4,144,313	-11,946	-11,946				4,132,367	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,261,821	735,882	-161	-99				735,783	0	0	0	525,878
104,613,934	42,052,113	-25,002,669	-24,570,832				103,706,041	-86,224,761	0	0	62,129,984
61,413,783	19,112,428	16,637,008	11,948,547				94,243,628	-70,340,077	7,157,424	0	46,989,816
7,924,153	2,280,470	-711,329	-697,757				26,371,265	-24,788,551	0	0	5,630,111
1,521,485	919,872	469,748	469,852				14,925,822	-13,536,099	0	0	601,510
5,792,436	5,792,436	-1,400	-1,400				5,791,036	0	0	0	0
53,326,490	15,074,195	30,667,453	13,639,732				56,204,273	-27,490,346	0	0	55,280,015
4,572	4,572	-77	-77				4,495	0	0	0	0
24,569,090	24,569,090	5,031	5,031				24,574,121	0	0	0	0
127,000	127,000	1,349,131	1,349,131				1,476,132	0	0	0	0
387,321	283,941	42,285	42,285				2,774,530	-2,448,304	0	0	103,380
155,635,629	144,384,414	-674,828	-687,325				146,938,996	-3,241,906	0	0	11,263,711
38,708,702	3,769,421	17,898,986	20,415,994				42,141,344	-17,955,928	0	0	32,422,273
173,310,985	23,528,606	-5,812,294	-6,645,415				62,117,619	-45,234,429	0	0	150,615,501
44,727,271	8,199,622	1,403,268	1,535,598				39,536,336	-29,801,116	0	0	36,395,318
11,743,260	1,408,984	-1,267,656	-122,405				12,797,491	-11,510,913	0	0	9,189,025
62,011,023	13,343,494	1,430,695	1,578,658				66,160,728	-51,238,576	0	0	48,519,566
72,106	72,106	-1,938	-1,938				70,168	0	0	0	0
9,011,066	1,551,004	87,084	85,804				5,092,197	-3,455,389	0	0	7,461,342

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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
1,590,800	0	125,757	0				0	0	0	0	1,716,557
125,919,804	50,364,789	11,843,585	4,247,528				103,030,441	-48,418,124	0	0	83,151,072
986,379	986,379	-16,059	-16,059				970,320	0	0	0	0
107,352,807	24,267,874	-1,888,803	-1,762,155				108,449,897	-85,944,178	0	0	82,958,285
16,437,731	913,194	15,734,241	15,687,536				16,600,729	0	0	0	15,571,243
23,055,350	6,567,138	-8,654,463	-54,762				36,664,649	-30,152,273	0	0	7,888,511
47,352,987	18,821,506	-7,373,167	-12,204,135				28,504,735	-21,887,365	0	0	33,362,450
1,637,085	532,864	74,949	-869				8,866,406	-8,334,412	0	0	1,180,039
78,787,529	21,223,416	-329,156	-239,062				40,985,014	-20,000,660	0	0	57,474,019
11,196,283	6,310,478	-5,942,437	-5,919,454				6,517,795	-6,126,771	0	0	4,862,821
147,484	147,484	-12,212	-12,212				135,271	0	0	0	0
638,346	638,346	0	0				638,346	0	0	0	0
6,067,703	0	19,308	0				0	0	0	0	6,087,011
3,881,362	3	-3,881,360	-1				23	-21	0	0	0
6,064,754	6,064,754	-1,146,423	-1,146,423				70,978,906	-66,060,575	0	0	0
8,462,794	4,349,589	-54,470	-45,278				4,304,311	0	0	0	4,104,013
74,085,150	74,085,150	-74,085,150	-74,085,150				0	0	0	0	0
122,009,525	122,009,525	-12,447,967	-12,447,967				206,561,646	-97,000,088	0	0	0
33,672,139	33,672,139	-27,120,587	-27,120,587				101,522,351	-94,970,800	0	0	0
3,492,000	3,492,000	7,200	7,200				48,779,931	-45,280,731	0	0	0
19	19	0	0				19	0	0	0	0
93,924,915	93,924,915	-413,258	-413,258				94,067,039	-555,382	0	0	0
0	0	0	0				0	0	0	0	0
10,304,216	10,304,216	16,120	16,120				10,320,336	0	0	0	0
236,454	0	2,192,194	0				0	0	0	0	2,428,649
222,000,085	112,725,592	6,712,843	6,820,564				98,257,019	0	21,289,138	0	109,166,772
182,074,363	124,120,664	14,250,046	12,202,441				123,726,237	-106,725	12,703,593	0	60,001,304
1,302,979	1,302,979	1	1				1,302,980	0	0	0	0
45,631,780	45,631,780	-2,549,405	-2,549,405				43,082,375	0	0	0	0
76,400,827	75,098,463	-332,473	-334,395				74,764,068	0	0	0	1,304,286
9,756,433	9,756,433	73,926	73,926				9,830,359	0	0	0	0
510,727	510,727	964	964				511,691	0	0	0	0
25,485,351	23,764,924	-1,666,280	54,147				23,819,071	0	0	0	0
8,081,422	8,081,422	12,906	12,906				8,094,328	0	0	0	0
34,571,458	30,072,191	6,101,208	6,129,740				33,145,436	0	3,056,495	0	4,470,736
6,158,755	6,158,755	-105,335	-105,335				6,053,420	0	0	0	0
4,055,933	4,055,933	12,740	12,740				4,068,673	0	0	0	0
2	2	0	0				2	0	0	0	0
2,225,168	2,225,168	23,317	23,317				2,248,485	0	0	0	0
353,770	353,770	565	565				354,336	0	0	0	0
36,046,529	36,027,474	73,733	73,675				36,101,149	0	0	0	19,113
7,767,087	7,767,087	0	0				7,767,087	0	0	0	0
162,286,776	162,286,776	201,400	201,400				162,488,176	0	0	0	0
937,247,304	937,247,155	-15,416,841	-15,416,841				921,830,314	0	0	0	149
20,997,029	20,997,029	21,975	21,975				21,019,005	0	0	0	0
32,027,835	32,027,835	-45,318	-45,340				31,982,495	0	0	0	22

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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
603,217,848	603,217,848	-27,343,767	-27,343,767				575,874,081	0	0	0	0
2,859,909	2,859,909	3,999	3,999				2,863,908	0	0	0	0
3,407,504	3,407,504	4,765	4,765				3,412,269	0	0	0	0
11,762,743	11,762,743	40,981	40,981				11,803,724	0	0	0	0
1,394,617	1,394,617	2,227	2,227				1,396,844	0	0	0	0
12,092,246	12,092,246	19,045	19,045				12,111,291	0	0	0	0
485,992,253	485,979,913	-1,638,304	-1,638,341				484,341,571	0	0	0	12,377
66,636,433	66,636,433	106,497	106,497				66,742,929	0	0	0	0
0	0	86,486,201	61,288,243				61,288,243	0	0	0	25,197,958
71,059,033	20,922,634	1,116,991	1,650,279				37,877,785	-19,540,609	4,235,736	0	49,603,113
20,119,576	8,424,760	-76,674	-56,660				12,420,846	-4,052,746	0	0	11,674,802
7,536,790	7,073,936	6,474	4,713				19,059,727	-11,981,078	0	0	464,615
728,277,127	505,901,758	-22,623,527	-21,953,573				738,308,245	-254,360,060	0	0	221,705,416
21,359,897	9,267,338	7,066,169	13,380,561				25,336,050	-2,688,150	0	0	5,778,166
41,118	41,118	37	37				41,155	0	0	0	0
86,516,496	72,964,529	135,504	92,086				73,056,615	0	0	0	13,595,385
134,133,556	130,503,823	9,592,117	9,980,027				166,221,692	-25,737,841	0	0	3,241,823
32,934,886	32,934,886	-9,949	-9,949				32,924,938	0	0	0	0
24,881,445	24,881,445	-26,206	-26,206				24,855,238	0	0	0	0
39,055,431	38,138,142	-445,685	-445,685				37,692,458	0	0	0	917,289
24,129,432	18,462,507	38,443	20,200				16,523,582	0	1,959,125	0	5,685,168
73,033,964	73,033,964	1,598,283	1,598,283				67,497,410	0	7,134,837	0	0
12,879,813	12,879,813	40,885	40,885				12,920,698	0	0	0	0
0	0	0	0				0	0	0	0	0
11,899,549	11,899,549	18,440	18,440				11,917,988	0	0	0	0
-4,234,256	-4,234,256	-10,858	-10,858				-4,245,114	0	0	0	0
849,591,901	849,591,901	1,798,951	1,798,951				854,486,169	-3,095,317	0	0	0
47,723	47,723	67	67				47,790	0	0	0	0
53,675,724	53,675,724	-30,289,894	-30,289,894				312,324,754	-288,938,924	0	0	0
1,565,515	1,565,515	2,189	2,189				1,567,704	0	0	0	0
1,434,138,052	1,434,138,052	-10,611,179	-10,611,179				1,423,526,873	0	0	0	0
347,926,003	347,926,003	555,231	555,231				348,481,233	0	0	0	0
24,858,865	24,858,865	76,221	76,221				24,935,086	0	0	0	0
694,749,093	694,749,091	25,926,705	25,926,705				720,675,796	0	0	0	2
745,460,073	745,460,073	1,139,235	1,139,235				746,599,308	0	0	0	0
87,575,228	87,575,228	268,927	268,927				87,844,155	0	0	0	0
47,113,063	47,113,063	72,007	72,007				47,185,070	0	0	0	0
74,814,448	74,814,448	240,838	240,838				75,055,287	0	0	0	0
1,815,108,371	1,812,525,551	69,160,667	69,157,055				1,881,682,606	0	0	0	2,586,432
-568,982	-568,982	-796	-796				-569,777	0	0	0	0
6,026,569,870	6,026,461,218	1,365,636	1,365,484				6,027,826,702	0	0	0	108,804
5,199,152	5,199,152	-76,145	-76,145				5,123,007	0	0	0	0
1,379,846	1,379,846	4,151	4,151				1,383,997	0	0	0	0
1,723,374	1,723,374	2,693	2,693				1,726,066	0	0	0	0
4,483,654	4,483,654	6,989	6,989				4,490,643	0	0	0	0
3,284,058,915	3,279,035,389	-100,744,062	-100,751,086				3,178,284,303	0	0	0	5,030,550

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
-13,908,803	-13,908,803	-19,448	-19,448				-13,928,251	0	0	0	0
-1,123,944	-1,123,944	-5,713	-5,713				-1,129,657	0	0	0	0
69,970,043	69,747,782	170,365	169,696				69,917,479	0	0	0	222,929
52,903,335	52,902,770	98,750	98,749				53,001,518	0	0	0	566
646,666	646,666	1,899	1,899				648,565	0	0	0	0
4,890,035	4,890,035	6,839	6,839				4,896,874	0	0	0	0
10,207,858	10,207,858	14,273	14,273				10,222,131	0	0	0	0
4,041	4,041	25,559	25,559				29,600	0	0	0	0
3,168,766	3,168,766	4,431	4,431				3,173,196	0	0	0	0
1,041,662,886	1,041,662,886	1,770,622	1,770,622				1,043,433,508	0	0	0	0
-2,619,546	-2,619,546	-7,881	-7,881				-2,627,427	0	0	0	0
-2,627,205	-2,627,205	-3,641	-3,641				-2,630,846	0	0	0	0
402,812,743	402,812,743	1,192,607	1,192,607				404,005,351	0	0	0	0
25,893,698	25,893,698	36,206	36,206				25,929,904	0	0	0	0
23	23	0	0				23	0	0	0	0
1,014,979,146	1,014,979,146	2,252,353	2,252,353				1,017,231,499	0	0	0	0
4,942,890	4,942,890	9,091	9,091				4,951,981	0	0	0	0
213,031,576	213,031,576	-21,231,925	-21,231,925				191,799,651	0	0	0	0
4,725,941	4,641,024	7,113	6,995				4,648,019	0	0	0	85,036
74,403,183	74,403,183	116,357	116,357				74,519,540	0	0	0	0
-1,668,893	-1,668,893	-5,021	-5,021				-1,673,914	0	0	0	0
56,924,092	56,924,092	79,595	79,595				57,003,688	0	0	0	0
9,297,491	9,297,491	-934	-934				9,296,557	0	0	0	0
4,815,071	4,815,071	8,283	8,283				4,823,354	0	0	0	0
18,211,703	18,211,703	41,372	41,372				18,253,075	0	0	0	0
4,312,954	4,312,954	13,752	13,752				4,326,706	0	0	0	0
4,825,166	4,825,166	6,747	6,747				4,831,913	0	0	0	0
-4,128,946	-4,128,946	-12,422	-12,422				-4,141,368	0	0	0	0
56,924,680	56,924,680	87,360	87,360				57,012,040	0	0	0	0
10,697,912	10,697,912	14,959	14,959				10,712,870	0	0	0	0
54,434,206	54,434,206	76,114	76,114				54,510,320	0	0	0	0
35,265	35,265	49	49				0	0	35,314	0	0
523,666,736	523,666,736	732,230	732,230				524,398,966	0	0	0	0
133,050,537	133,050,537	400,279	400,279				0	0	0	133,450,816	0
2,443,173,838	2,443,173,838	2,605,288	2,605,288				1,701,498,889	0	0	744,280,237	0
14,403	14,403	20	20				14,424	0	0	0	0
155,242,733	155,242,733	365,758	365,758				272,922,741	-117,314,250	0	0	0
42,444,000	42,444,000	134,147	134,147				85,645,303	-43,067,157	0	0	0
1,257,601,985	1,257,601,985	2,645,674	2,645,674				1,260,247,658	1	0	0	0
25,992,218	25,992,218	85,119	85,119				26,077,337	0	0	0	0
185,615,246	185,615,246	-65,562,411	-65,562,411				340,713,164	-220,660,328	0	0	0
529,293	529,293	1,727	1,727				531,019	0	0	0	0
0	0	0	0				0	0	0	0	0
1,245,956,891	1,245,956,891	2,485,106	2,485,106				1,248,441,996	0	0	0	0
593,127,826	593,127,826	1,901,155	1,901,155				595,028,981	0	0	0	0
3,259,605,675	3,259,605,675	10,445,094	10,445,094				3,270,050,769	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
76,040,165	76,040,165	107,359	107,359				76,147,524	0	0	0	0
126,043,608	126,043,608	178,544	178,544				126,222,152	0	0	0	0
191,750,799	191,750,799	576,876	576,876				192,327,675	0	0	0	0
65,895,895	65,895,895	92,140	92,140				65,988,035	0	0	0	0
864,209	864,209	1,208	1,208				865,417	0	0	0	0
1,968,992	1,968,992	2,753	2,753				1,971,745	0	0	0	0
6,177,750	6,177,750	18,586	18,586				6,196,335	0	0	0	0
768,743,988	768,743,988	2,378,229	2,378,229				771,122,218	-1	0	0	0
138	138	0	0				139	0	0	0	0
8,758,927	8,758,927	41,920	41,920				8,800,847	0	0	0	0
55,228,949	55,228,949	96,887	96,887				55,325,836	0	0	0	0
792,115,390	784,747,154	1,215,709	1,205,406				785,952,560	0	0	0	7,378,539
-52,781,198	-52,781,198	-73,803	-73,803				-52,855,000	0	0	0	0
14,473	14,473	22	22				14,496	0	0	0	0
23,550,673	23,550,673	70,851	70,851				23,621,524	0	0	0	0
56,079,442	56,079,442	89,410	89,410				56,168,852	0	0	0	0
14,090,014	14,090,014	45,771	45,771				14,135,786	0	0	0	0
27,811,319	27,811,319	38,888	38,888				27,850,207	0	0	0	0
5,128,082	5,128,082	7,170	7,170				5,135,252	0	0	0	0
174,887,927	174,887,927	244,541	244,541				175,132,468	0	0	0	0
75,934,035	75,934,035	106,177	106,177				76,040,211	0	0	0	0
72,017	72,017	101	101				72,118	0	0	0	0
10,547,201	10,547,201	14,748	14,748				10,561,949	0	0	0	0
54,434,215	54,434,215	76,114	76,114				54,510,328	0	0	0	0
21,248,182	21,248,182	29,711	29,711				21,277,893	0	0	0	0
43,211	43,211	60	60				43,271	0	0	0	0
42,455,372	42,455,372	1,801,452	1,801,452				44,256,824	0	0	0	0
119,262,735	119,262,735	166,762	166,762				119,429,497	0	0	0	0
45,012,427	45,012,427	62,940	62,940				45,075,367	0	0	0	0
8,306,300	8,306,300	-8,306,300	-8,306,300				0	0	0	0	0
47,955,431	47,955,431	0	0				40,208,064	0	0	7,747,367	0
31,842,805	31,842,805	0	0				31,842,805	0	0	0	0
1,875,065	1,875,065	-1,875,065	-1,875,065				0	0	0	0	0
4,763,410	4,763,410	1,802,848	1,802,848				6,566,258	0	0	0	0
25,382,897	25,382,897	-2,551	-2,551				25,380,346	0	0	0	0
2,415,000,000	2,415,000,000	0	0				2,415,000,000	0	0	0	0
25,049,289	25,049,289	0	0				25,049,289	0	0	0	0
213,590,533	213,590,533	0	0				213,590,533	0	0	0	0
173,322,139	110,802,509	0	0				110,802,509	0	0	0	0
38,951,788	38,951,788	0	0				38,951,788	0	0	0	0
132,192,108	132,192,108	0	0				132,192,108	0	0	0	0
6,335,224	6,335,224	0	0				6,335,224	0	0	0	0
10,015,952	10,015,952	0	0				10,015,952	0	0	0	0
770,906,624	770,906,624	0	0				0	0	0	770,906,624	0
77,918,353	77,918,353	0	0				0	0	0	77,918,353	0
119,172,543	119,172,543	0	0				119,172,543	0	0	0	0

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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
1,897,050	1,897,050	-1,702,622	-1,702,622				0	0	192,153	2,275	0
2,849,401,108	0	-2,849,401,108	0				0	0	0	0	0
5,794,164	5,794,164	-5,794,164	-5,794,164				0	0	0	0	0
410,996	410,996	-410,996	-410,996				0	0	0	0	0
132,636,615	0	-132,636,615	0				0	0	0	0	0
1,107,386	1,107,386	-1,107,386	-1,107,386				0	0	0	0	0
1,945,833	1,945,833	0	0				1,945,833	0	0	0	0
41,667	41,667	-41,667	-41,667				0	0	0	0	0
258,333	258,333	-258,333	-258,333				0	0	0	0	0
74,356	74,356	-74,356	-74,356				0	0	0	0	0
1,108,661	1,108,661	-1,108,661	-1,108,661				0	0	0	0	0
1,099,102	1,099,102	-1,099,102	-1,099,102				0	0	0	0	0
41,634,205	41,634,205	-41,634,205	-41,634,205				0	0	0	0	0
288,668	288,668	-288,668	-288,668				0	0	0	0	0
115,838,815	77,648,935	58,266,935	-77,648,935				0	0	0	0	174,105,750
95,883,595	95,883,595	-95,883,595	-95,883,595				0	0	0	0	0
1,336,087,778	1,336,087,778	-1,336,087,778	-1,336,087,778				0	0	0	0	0
70,588	70,588	13,721	13,721				84,309	0	0	0	0
300,000	300,000	-300,000	-300,000				0	0	0	0	0
350,000	350,000	-350,000	-350,000				0	0	0	0	0
1,000	1,000	-1,000	-1,000				0	0	0	0	0
19,485,112	19,485,112	-19,485,112	-19,485,112				0	0	0	0	0
292	291	68,799	0				291	0	0	0	0
32,103,636	0	-32,103,636	0				0	0	0	0	0
-898	-898	898	898				0	0	0	0	0
2,132,568	2,132,568	-2,132,568	-2,132,568				0	0	0	0	0
8,964	0	-8,964	0				0	0	0	0	0
3,568,874	3,568,874	-3,568,874	-3,568,874				0	0	0	0	0
60,000	60,000	-60,000	-60,000				0	0	0	0	0
0	0	0	0				0	0	0	0	0
7,776,146	7,776,146	-7,776,146	-7,776,146				0	0	0	0	0
3,571,237	3,571,237	-3,571,237	-3,571,237				0	0	0	0	0
8,967,339	8,967,339	-8,967,339	-8,967,339				0	0	0	0	0
291,000	0	-291,000	0				0	0	0	0	0
3,625,617	3,625,617	-3,625,617	-3,625,617				0	0	0	0	0
961,497	961,497	-961,497	-961,497				0	0	0	0	0
9,484,161	9,484,161	-9,484,161	-9,484,161				0	0	0	0	0
5,008	0	0	0				0	0	0	0	0
19	19	0	0				19	0	0	0	0
1,584,238	1,584,238	-1,584,238	-1,584,238				0	0	0	0	0
27	27	-1,901	-1,901				-1,874	0	0	0	0
2,289	2,289	-2,289	-2,289				0	0	0	0	0
202,114,742	202,114,742	46,955	46,955				194,533,331	0	7,628,366	0	0
-923,862	-923,862	26,912	26,912				-896,950	0	0	0	0
92,993	92,993	-1,073	-1,073				91,921	0	0	0	0
203,954	203,954	373	373				204,327	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
184,395	184,395	-2,173	-2,173				182,223	0	0	0	0
33,992	33,992	62	62				34,054	0	0	0	0
373,916	373,916	684	684				374,599	0	0	0	0
33,992	33,992	62	62				34,054	0	0	0	0
159,854	159,854	295	295				160,150	0	0	0	0
0	0	95,058,999	95,058,999				95,058,999	0	0	0	0
76,691,867	76,691,867	4,635,292	4,635,292				81,327,159	0	0	0	0
15,000	15,000	0	0				15,000	0	0	0	0
25,463,167	25,463,167	0	0				25,463,167	0	0	0	0
93,210,494	93,210,494	-730,892	-730,892				92,479,603	0	0	0	0
26,491,073	26,491,073	6,042	6,042				26,497,114	0	0	0	0
2,325	2,325	-2,325	-2,325				0	0	0	0	0
0	0	0	0				0	0	0	0	0
2,231,457,420	2,186,757,420	0	0				2,186,757,420	0	0	0	0
2,984,804,132	2,883,091,815	0	0				2,883,091,815	0	0	0	0
9	0	19,933	19,933				19,933	0	0	0	0
33,201	0	473	0				0	0	0	0	0
36	2	27,128	0				2	0	0	0	0
32,902,995	32,902,995	-82,994	-82,994				32,820,001	0	0	0	0
0	0	0	0				0	0	0	0	0
14,387,165	14,387,165	11,754	11,754				14,398,919	0	0	0	0
167,272,585	167,272,585	1,692,476	1,692,476				168,965,061	0	0	0	0
5,075,514	5,075,514	70,005	70,005				5,145,519	0	0	0	0
453,984,142	453,984,142	317,112	317,112				454,301,254	0	0	0	0
122,509,617	122,509,617	88,891	88,891				122,598,508	0	0	0	0
1,101,081	1,101,081	1,580	1,580				1,102,661	0	0	0	0
26,217,500	26,217,500	0	0				26,217,500	0	0	0	0
57,469,000	57,469,000	0	0				57,469,000	0	0	0	0
88,171,923	88,171,923	1,251,802	1,251,802				89,423,725	0	0	0	0
53,430,000	53,430,000	0	0				53,430,000	0	0	0	0
8,258,856	8,258,856	24,846	24,846				8,283,703	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
4,469,797	4,469,797	-109,209	-109,209				9	0	4,360,579	0	0
1,406,103	0	0	0				0	0	0	0	0
216,239	216,239	651	651				186,035	0	30,855	0	0
427	427	1	1				428	0	0	0	0
4,612,577	4,612,577	6,450	6,450				4,619,027	0	0	0	0
134	134	0	0				135	0	0	0	0
74,333,833	74,333,833	-402,835	-402,835				73,930,999	0	0	0	0
18,004,350	18,004,350	25,175	25,175				18,029,525	0	0	0	0
90,545,967	90,545,967	151,562	151,562				90,697,529	0	0	0	0
57,491,534	57,491,534	80,389	80,389				57,571,923	0	0	0	0
0	0	0	0				0	0	0	0	0
17,459,909,469	15,252,028,853	-109,487,141	-109,487,141				840,642,819	0	0	14,301,898,893	1,000,000,000

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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
-520,614,893	-520,614,893	364,209,356	364,209,356				0	0	-156,405,537	0	0
0	0	0	0				0	0	0	0	0
14,730,665	0	-3,988	0				0	0	0	0	0
8	0	0	0				0	0	0	0	0
474	474	0	0				474	0	0	0	0
100,894	0	14	0				0	0	0	0	100,908
515,269,595	515,269,595	-375,730,136	-375,730,136				0	0	139,539,459	0	0
229,400,666	0	17,300,450	0				0	0	0	0	0
710,000,000	0	-710,000,000	0				0	0	0	0	0
0	0	8,026,059	0				0	0	0	0	0
24,651,878	0	17,651	0				0	0	0	0	24,669,529
3,320,634	3,320,634	5,760,390	5,760,390				175	0	9,080,848	0	0
558,008,085	0	-558,008,085	0				0	0	0	0	0
12,418,279	12,418,279	-3,510	-3,511				0	0	0	12,414,768	0
2,024,839	2,024,839	5,760,390	5,760,390				0	0	7,785,229	0	0
65,710,809	0	5,420,514	0				0	0	0	0	0
19,891,327	19,891,327	465,092	465,092				20,356,420	0	0	0	0
613,348	613,348	1,845	1,845				615,193	0	0	0	0
2,863,046	2,863,046	-2,863,046	-2,863,046				0	0	0	0	0
85,159,685	85,159,685	13,798	13,798				85,173,483	0	0	0	0
3,048,959	0	-3,048,959	0				0	0	0	0	0
1,331,649	0	-1,331,649	0				0	0	0	0	0
220,499,193	0	2,776,270	0				0	0	0	0	223,275,463
472,881,031	0	-1,426,891	0				0	0	0	0	471,454,140
1,089	1,089	4,092,542	4,092,542				0	0	4,093,631	0	0
2,630,764	2,630,764	2,867,322	2,867,322				0	0	5,498,086	0	0
0	0	681,518	681,518				0	0	681,518	0	0
25,754	25,754	321,193	321,193				0	0	346,947	0	0
69,236	69,236	-69,236	-69,236				0	0	0	0	0
0	0	0	0				0	0	0	0	0
12,180,730	34,140	0	0				0	0	0	34,140	0
37,469,456	37,469,456	400,290	400,290				37,869,746	0	0	0	0
6,517,080	6,517,080	47,010	47,010				6,564,090	0	0	0	0
83,677,473	83,677,473	-834,473	-834,473				82,843,000	0	0	0	0
15,748,140	15,748,140	409,350	409,350				16,157,490	0	0	0	0
108,433,816	108,433,816	775,727	775,727				109,209,543	0	0	0	0
27,784,530	27,784,530	509,160	509,160				28,293,690	0	0	0	0
173,939,241	173,939,241	-147,922	-147,922				173,791,319	0	0	0	0
31,563,000	31,563,000	665,000	665,000				32,228,000	0	0	0	0
192,014,202	192,014,202	-31,706,591	-31,706,591				160,307,611	0	0	0	0
106,800,834	106,800,834	-2,338,355	-2,338,355				104,462,479	0	0	0	0
10,496,241	10,496,241	-10,496,241	-10,496,241				0	0	0	0	0
36,639,600	36,639,600	490,800	490,800				37,130,400	0	0	0	0
136,504,182	136,504,182	-1,641,101	-1,641,101				134,863,081	0	0	0	0
60,857,880	60,857,880	357,120	357,120				61,215,000	0	0	0	0
164,956,530	164,956,530	2,118,880	2,118,880				167,075,410	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
52,211,316	52,211,316	765,052	765,052				52,976,368	0	0	0	0
0	0	0	0				0	0	0	0	0
42,108,750	42,108,750	659,700	659,700				42,768,450	0	0	0	0
0	0	0	0				0	0	0	0	0
107,425,125	107,425,125	1,061,000	1,061,000				108,486,125	0	0	0	0
279,441,393	279,441,393	-278,914,871	-278,914,871				526,522	0	0	0	0
2,916,446	2,916,446	41,381	41,381				2,957,826	0	0	0	0
8,799,945	8,799,945	115,395	115,395				8,915,340	0	0	0	0
48,050,560	48,050,560	405,680	405,680				48,456,240	0	0	0	0
11,434,957	11,434,957	118,032	118,032				11,552,989	0	0	0	0
64,184,600	64,184,600	2,123,000	2,123,000				66,307,600	0	0	0	0
32,663,118	32,663,118	-779,914	-779,914				31,883,204	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
63,849,566	63,849,566	928,822	928,822				64,778,388	0	0	0	0
29,093,502	29,093,502	-475,173	-475,173				28,618,330	0	0	0	0
4,434,258	4,434,258	59,518	59,518				4,493,777	0	0	0	0
38,103,600	38,103,600	482,600	482,600				38,586,200	0	0	0	0
6,368,400	6,368,400	3,334,740	3,334,740				9,703,140	0	0	0	0
231,304,205	231,304,205	1,577,163	1,577,163				232,881,368	0	0	0	0
18,841,800	18,841,800	176,550	176,550				19,018,350	0	0	0	0
174,859,860	174,859,860	-15,131,420	-15,131,420				159,728,440	0	0	0	0
31,456,035	31,456,035	-2,193,001	-2,193,001				29,263,034	0	0	0	0
4,779,919,704	4,779,919,704	-64,032,930	-64,032,930				4,715,886,774	0	0	0	0
7,540,690	7,540,690	104,000	104,000				7,644,690	0	0	0	0
7,679,530	7,679,530	180,500	180,500				7,860,030	0	0	0	0
28,110,610	28,110,610	284,570	284,570				28,395,180	0	0	0	0
16,309,993	16,309,993	81,820	81,820				16,391,813	0	0	0	0
5,391,340	5,391,340	102,550	102,550				5,493,890	0	0	0	0
1,743,960	1,743,960	13,640	13,640				1,757,600	0	0	0	0
12,728,297	12,728,297	441,343	441,343				13,169,640	0	0	0	0
8,543,546	8,543,546	-6,243,424	-6,243,424				2,300,122	0	0	0	0
0	0	0	0				0	0	0	0	0
1,883,118	1,883,118	24,814	24,814				1,907,932	0	0	0	0
28,507,426	28,507,426	-28,497	-28,497				28,478,929	0	0	0	0
508,326	508,326	-508,326	-508,326				0	0	0	0	0
1,629,736,841	0	6,280,625	0				0	0	0	0	4,134,831
540,918,941	0	-12,872,953	0				0	0	0	0	0
51,232,336	51,232,336	98,667	98,667				51,331,003	0	0	0	0
42,218,380	42,218,380	-24,183,786	-24,183,786				20,249,956	-2,215,362	0	0	0
7,251,007,231	70,081,973	-302,961,704	-73,765,450				-5,615,171	0	0	1,931,694	-14,602
2,674,725,254	2,507,556,050	-63,054,104	-104,302,157				0	0	0	2,403,253,893	39,394,882
40,026,734,211	12,063,803,883	-160,132,509	-91,822,954				4,264,439,266	-2,602,158,321	646,917,616	9,662,782,368	0
20,884,869,922	238,295,259	-442,759,212	-1,469,319				0	0	0	236,825,940	7,345,410,922
531,313,936	151,417,622	-4,423,788	0				0	0	0	151,417,622	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
72,984,269	70,284,853	9,658,856	9,200,050				77,990,895	-1,141,145	2,635,152	0	0
31,147,549	31,147,549	9,419,915	9,419,915				40,110,423	0	457,040	0	0
0	0	0	0				0	0	0	0	0
31,516,071	31,516,071	392,848	392,848				31,908,919	0	0	0	0
15,849,798	15,525,131	705,848	703,108				17,283,997	-1,582,659	526,901	0	0
872,837	872,837	-872,837	-872,837				0	0	0	0	0
5,771,618	5,677,629	-136,963	-137,754				5,410,708	-137,667	266,834	0	0
7,319,640	7,319,640	-17,249	-17,249				7,581,516	-279,125	0	0	0
0	0	428,201	428,201				455,323	-27,122	0	0	0
145,552	145,388	-15,090	-15,082				143,081	-12,776	0	0	0
2,007,000	2,007,000	0	0				2,007,000	0	0	0	0
745,494	744,657	-43,794	-43,758				769,474	-68,575	0	0	0
353,530	353,134	-22,765	-22,749				362,749	-32,363	0	0	0
80,466	80,375	-4,690	-4,686				83,118	-7,429	0	0	0
1,126,820	1,125,708	-65,554	-65,654				1,163,776	-103,721	0	0	0
0	0	0	0				0	0	0	0	0
15,013,657	15,013,657	2,667,301	2,667,301				17,680,958	0	0	0	0
1,288,079	1,288,079	71,127	71,127				1,359,206	0	0	0	0
0	0	49	49				49	0	0	0	0
88,391,853	27,026,247	-2,051,635	0				0	0	27,026,247	0	0
14,164,751	14,164,751	-121,967	-121,967				14,042,784	0	0	0	0
7,892,538	2,449,436	2,048	133,286				2,582,722	0	0	0	0
215,855,377	215,855,377	2,125,113	2,125,113				217,980,490	0	0	0	0
153,604,245	153,604,245	1,033,198	1,033,198				154,637,442	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
20,423	20,423	474	474				20,897	0	0	0	0
2	2	0	0				2	0	0	0	0
2,501,345	2,501,345	-107,478	-107,478				2,664,681	-270,815	0	0	0
19,314	19,314	9,706	9,706				126,777	-97,758	0	0	0
1,577,598	1,577,598	-104,700	-104,700				1,799,847	-326,949	0	0	0
9,292,320	9,292,320	1,606,490	1,606,490				10,898,810	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
17,396,520	17,396,520	-18,137	-18,137				21,114,174	-3,735,791	0	0	0
1,885	1,885	0	0				1,885	0	0	0	0
898,802,162	898,802,162	-51,435,773	-51,435,773				994,174,852	-146,808,464	0	0	0
0	0	0	0				0	0	0	0	0
441,022,170	441,022,170	25,179,844	25,179,844				531,643,157	-65,441,143	0	0	0
186,652,557	186,652,557	218,242,449	218,242,449				404,895,006	0	0	0	0
0	0	0	0				0	0	0	0	0
17,041,516	17,041,516	-1,481,155	-1,481,155				15,568,258	-7,897	0	0	0
32,369,912	32,369,912	-1,623,701	-1,623,701				36,346,936	-5,600,725	0	0	0
2,091,425	2,091,425	-54,472	-54,472				2,785,689	-748,735	0	0	0
0	0	0	0				0	0	0	0	0
83,243,638	83,243,638	7,570,529	7,570,529				90,814,167	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
4,661,116	4,661,116	288,001	288,001				4,949,117	0	0	0	0
8,351,514	8,351,514	1,047,628	1,047,628				9,399,142	0	0	0	0
0	0	0	0				0	0	0	0	0
3,002,802	3,002,802	594,253	594,253				3,597,055	0	0	0	0
5,001,972	5,001,972	443,665	443,665				6,168,631	-722,994	0	0	0
337,243	337,243	129,025	129,025				466,268	0	0	0	0
1,403,748	1,403,748	-67,971	-67,971				1,653,948	-318,171	0	0	0
0	0	0	0				0	0	0	0	0
659,835	659,835	1,782	1,782				686,136	-24,519	0	0	0
3,147,913	3,147,913	40,390	40,390				3,188,302	0	0	0	0
59,797	59,797	908,895	908,895				968,691	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	660,595	660,595				660,595	0	0	0	0
4,520,476	4,520,476	143,937	143,937				4,664,414	0	0	0	0
10,153,705	10,153,705	325,999	325,999				10,479,704	0	0	0	0
6,664,421	6,664,421	1,207,779	1,207,779				7,872,200	0	0	0	0
30,044,040	30,044,040	5,579,273	5,579,273				35,623,313	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,739,904,984	258,735,484	64,172,959	0				258,735,484	0	0	0	0
0	0	0	0				0	0	0	0	0
23,928,951	23,928,951	0	0				23,928,951	0	0	0	0
136,080,000	0	420,000	0				0	0	0	0	136,500,000
18,086,456	17,167,570	2,869,713	2,868,620				20,327,392	-298,688	7,485	0	0
2,309,633	2,298,237	-1,049,649	-1,060,292				1,237,945	0	0	0	0
136,757,495	134,628,585	209,035	-1,406,158				102,649,905	-4,714,008	35,286,529	0	0
381,153	381,153	-1,328	-1,328				387,175	-7,350	0	0	0
108,934,645	107,469,661	2,351,528	2,279,747				112,549,136	-4,283,320	1,483,592	0	0
436,635,457	428,881,500	13,852,195	14,927,407				393,060,986	-7,833,099	58,581,020	0	0
6,371,838	6,371,838	-470,460	-470,460				5,200,488	0	700,890	0	0
1,584,204	1,584,204	-1,584,204	-1,584,204				0	0	0	0	0
174,202,434	174,202,434	-13,585,268	-13,585,268				168,434,241	-7,817,075	0	0	0
924,743	924,743	34,708	34,708				959,451	0	0	0	0
0	0	0	0				0	0	0	0	0
21,500,789	21,500,789	-4,215,550	-4,215,550				17,285,239	0	0	0	0
-12,769	-12,769	11,203	11,203				0	-1,566	0	0	0
-12,769	-12,769	3,030,526	3,030,526				3,017,757	0	0	0	0
122,579	122,579	-49,079	-49,079				73,500	0	0	0	0
9,884,042	9,884,042	-1,227,987	-1,227,987				8,682,511	-26,456	0	0	0
0	0	0	0				0	0	0	0	0
155,137	155,137	6,097	6,097				161,234	0	0	0	0
52,660,819	52,660,819	5,809,995	5,809,995				59,641,215	-1,170,401	0	0	0
904,980,979	34,162,855	5,263,463	-463,705				32,003,426	0	1,695,724	0	0
-269,645,296	-269,645,296	11,390,148	11,390,148				-258,255,148	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
6,557,036,718	660,873,016	1,531,694,194	1,531,694,194				0	0	0	2,192,567,210	0
1,573,506,909	78,776,551	-9,539,280	-14,442,277				0	0	64,334,274	0	857,854,593
164,227,808	94,227,808	131,388,860	131,388,860				0	0	0	225,616,668	337,597,673
222,091	222,091	311	311				0	0	222,401	0	0
438,202,579	26,860,236	-5,801,300	-7,707,300				0	0	19,152,936	0	412,155,824
5,280	5,280	-5,045	-5,045				235	0	0	0	0
2,091,015	2,091,015	0	0				2,091,015	0	0	0	0
18,555,153	18,555,153	0	0				18,555,153	0	0	0	0
535,881,931	535,881,931	-43,188	-43,188				535,838,743	0	0	0	0
1,991,114	1,991,114	816	816				1,990,000	0	1,929	0	0
801,997,922	0	-8,471,530	0				0	0	0	0	793,526,392
101,918,370	0	13,990	0				0	0	0	0	101,932,360
9,072,586,372	0	-1,665,602,336	0				0	0	0	0	0
169,544,415	0	-2,998,476	0				0	0	0	0	166,545,939
64,032,079	0	8,715	0				0	0	0	0	0
4,982,121,087	0	-2,062,565,430	0				0	0	0	0	2,919,555,657
85,497,650	0	15,116	0				0	0	0	0	85,512,766
81,836,197	0	-16,065,647	0				0	0	0	0	65,770,550
38,857,131	0	-10,593	0				0	0	0	0	38,846,538
102,396,372	102,396,372	-767,802	-767,802				0	0	0	101,628,570	0
-1,190,091,546	5,520,082	66,156,704	-3,343,271				0	0	0	2,176,811	-1,126,111,653
1,533,418,182	674,918	38,113,695	-1,487				19,400	0	654,031	0	427,369,414
68,175,000	0	0	0				0	0	0	0	68,175,000
1,587,898	1,587,898	-1,587,898	-1,587,898				0	0	0	0	0
0	0	0	0				0	0	0	0	0
11,035,698,597	153,715,106	-923,551,540	-28,704,695				0	0	125,010,412	0	7,621,713,190
493,669,213	15,845,979	10,806,987	-15,845,979				0	0	0	0	267,028,478
150,935,537	6,672,134	0	0				2,023,298	0	4,648,836	0	144,263,403
5,356,525	136,362	824,865	837				137,199	0	0	0	6,044,191
23,927	23,927	48,827	48,827				72,755	0	0	0	0
104,115,944	0	14,806	0				0	0	0	0	104,130,750
14,806,078	0	-14,806,078	0				0	0	0	0	0
922,417,708	0	-323,711	0				0	0	0	0	922,093,997
14,844,160	0	-5,450	0				0	0	0	0	14,838,710
10,249,826	0	-20,554	0				0	0	0	0	10,229,272
32,738,596	0	-6,156,524	0				0	0	0	0	26,582,072
1,864,576	0	0	0				0	0	0	0	1,864,576
0	0	0	0				0	0	0	0	0
26,144,889,348	0	-21,099,014,184	0				0	0	0	0	6,675,164,332
352,552	0	60	0				0	0	0	0	352,612
750,933,487	0	112,940	0				0	0	0	0	751,046,427
31,851,628	0	4,640	0				0	0	0	0	31,856,268
4,418,948,843	0	-705,146,880	0				0	0	0	0	3,713,801,964
16,115,413,757	0	-8,301,249,242	0				0	0	0	0	0
-5,491,000,142	0	0	0				0	0	0	0	-5,491,000,142
35,073,905	0	4,899	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
65,612,898	0	9,143	0				0	0	0	0	0
4,969,112,570	0	-315,109,938	0				0	0	0	0	4,654,002,632
131,210,690	0	19,758	0				0	0	0	0	131,230,447
-39,219,039,749	0	-1,461,929,970	0				0	0	0	0	-40,680,969,719
341,324,834	0	-226,519,333	0				0	0	0	0	114,805,501
2,808,807,826	0	-2,808,807,826	0				0	0	0	0	0
1,150,068,548	0	-1,150,068,548	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
160,149,338	160,149,338	-136,511,953	-136,511,953				23,637,385	0	0	0	0
18,889,214,922	0	-9,225,186,470	0				0	0	0	0	9,664,028,451
0	0	0	0				0	0	0	0	0
813,033,440	813,033,440	38,051	38,051				813,071,491	0	0	0	0
996,886,955	0	10,225,508	0				0	0	0	0	1,007,112,463
12,629,860,681	12,341,889	-297,865,016	-12,236,465				0	0	105,423	0	12,331,890,242
13,568,040,961	4,636,771	663,893,905	152,426,206				0	0	157,062,977	0	14,074,871,889
9,064,897,574	0	199,575,092	0				0	0	0	0	9,264,472,666
0	0	0	0				0	0	0	0	0
5,139,738	5,139,738	-51,182	-51,182				5,088,557	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
652,923,013	652,923,013	-10,428,444	-10,428,444				642,494,570	0	0	0	0
0	0	0	0				0	0	0	0	0
55,637,255	55,637,255	207,404,468	207,404,468				0	0	263,041,723	0	0
1,182,623,427	0	-2,545,578,172	0				0	0	0	0	-1,362,954,745
1,322,190,979	0	-478,362,265	0				0	0	0	0	843,828,714
0	0	133,212,360	0				0	0	0	0	133,212,360
7,279,123,363	0	-4,704,926,368	0				0	0	0	0	0
30,684,738,758	0	-16,064,432,473	0				0	0	0	0	0
8,027,088	0	-8,027,088	0				0	0	0	0	0
12,430,913,384	0	-8,990,524,237	0				0	0	0	0	3,440,389,147
891,041,979	0	277,661	0				0	0	0	0	891,319,641
8,878,794,729	0	-6,943,725,512	0				0	0	0	0	0
2,039,339,273	0	-1,512,394,758	0				0	0	0	0	0
20,096,288,497	0	-11,661,676,301	0				0	0	0	0	0
868,893	868,893	-203,481	-203,481				665,411	0	0	0	0
0	0	26,221,695	0				0	0	0	0	26,221,695
2,926,820,416	0	-2,057,995,922	0				0	0	0	0	868,824,493
56,983,167	56,983,167	-181,023	-181,023				56,802,144	0	0	0	0
86,052,457	86,052,457	-154,927	-154,927				85,897,530	0	0	0	0
7,147,353,567	0	-6,055,399,550	0				0	0	0	0	0
18,497,258	0	2,311	0				0	0	0	0	18,499,569
454,042,423	0	54,897	0				0	0	0	0	454,097,320
1,983,504,087	0	0	0				0	0	0	0	1,983,504,087
3,586,020,330	0	-919,641,025	0				0	0	0	0	2,666,379,304
7,500,521,799	0	-3,532,937,692	0				0	0	0	0	3,967,584,107
258,905,770	0	-26,549,759	0				0	0	0	0	232,356,010

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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
1,557,450,449	0	-1,279,814,390	0				0	0	0	0	277,636,059
128,067,088	0	20,357	0				0	0	0	0	128,087,445
0	0	0	0				0	0	0	0	0
5,143,475	5,143,475	-6,401	-6,401				5,137,073	0	0	0	0
14,106,032	14,106,032	0	0				14,106,032	0	0	0	0
28,030,417	28,030,417	0	0				28,030,417	0	0	0	0
47,525,208	47,525,208	0	0				13,000,000	0	0	34,525,208	0
148,060,042	0	-51,131,384	0				0	0	0	0	47,059,030
0	0	0	0				0	0	0	0	0
0	0	0	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	-1				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
127,632	127,632	941	941				52,837	0	75,736	0	0
0	0	0	0				0	0	0	0	0
1,067,208,617	0	25,677,188	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,973,704,557	0	-1,973,704,557	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
911,218,474	0	4,912,730	0				0	0	0	0	0
9,112,292,675	3,122,660,594	-46,362,298	-23,767,951				1,103,830,648	-673,556,809	167,451,673	2,501,167,131	0
214,547,187	61,143,182	-1,786,348	0				0	0	0	61,143,182	0
30,354,116	0	-1,524,778	0				0	0	0	0	0
13,863,561	13,863,561	-3,544,681	-3,544,681				4,689,668	0	0	5,629,212	0
373,609,986	373,609,986	2,156,013	2,156,013				375,765,999	0	0	0	0
4,038,977	4,038,977	-43,113	-43,113				3,995,864	0	0	0	0
306,667	306,667	4,941	4,941				311,607	0	0	0	0
153,819,944	153,819,944	1,237,589	1,237,589				155,057,533	0	0	0	0
12,027,587	11,109,550	241,179	47,517				11,157,067	0	0	0	0
3,144,325	3,144,325	81,803	81,803				3,226,128	0	0	0	0
0	0	1,630,474	1,630,474				1,630,474	0	0	0	0
129,383	129,383	1,190,861	1,190,861				1,193,647	0	126,597	0	0
0	0	0	0				0	0	0	0	0
1,539,582	0	52,182	0				0	0	0	0	0
1,433,226	0	-49,556	0				0	0	0	0	0
39,267,611	39,267,611	-335,055	-335,055				38,932,556	0	0	0	0
4,960,472	4,960,472	80,630	80,630				5,041,102	0	0	0	0
3,092,074	3,092,074	-15,207	-15,207				3,076,867	0	0	0	0
732,075	732,075	-17,151	-17,151				714,924	0	0	0	0
4,424,845	0	-633,965	0				0	0	0	0	0
5,040,374	5,040,374	217,584	217,584				5,257,958	0	0	0	0
22,570,429	22,570,429	-8,524,052	-8,524,052				0	0	14,046,377	0	0
62,472,217	62,472,217	1,293,311	1,293,311				63,765,528	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
246,723,511	210,520,833	1,482,975	534,681				211,055,515	0	0	0	0
197,246,039	5,612,084	-21,399,478	13,325				5,625,409	0	0	0	0
0	0	0	0				0	0	0	0	0
26,242,876	26,242,876	-134,476	-134,476				26,108,400	0	0	0	0
21,296,961	21,296,961	63,181	63,181				21,360,142	0	0	0	0
26,204,843	0	-1,649,146	0				0	0	0	0	0
63,072,214	63,072,214	4,466,212	4,466,212				67,538,426	0	0	0	0
29,055,493	23,451,942	344,636	158,511				23,550,101	0	60,352	0	0
96,082,728	96,082,728	-267,486	-267,486				95,815,243	0	0	0	0
28,152,061	19,432,930	769,534	167,879				19,600,809	0	0	0	0
693,682	693,682	39,331	39,331				733,013	0	0	0	0
1,281,425	1,281,425	-335,593	-335,593				945,832	0	0	0	0
304,078,179	60,605,665	4,384,947	963,067				61,568,731	0	0	0	164,371,422
0	0	0	0				0	0	0	0	0
348,275,052	348,275,052	-20,410,965	-20,410,965				0	0	0	327,864,087	0
33,832,042	33,832,042	-33,832,042	-33,832,042				0	0	0	0	0
88,968	88,968	-88,968	-88,968				0	0	0	0	0
2,513,568	2,513,568	-2,513,568	-2,513,568				0	0	0	0	0
9,109,390	6,224,069	221,782	-132,136				6,091,934	0	0	0	0
25	25	-25	-25				0	0	0	0	0
84,766,365	55,999,177	2,041,713	1,054,202				57,053,379	0	0	0	0
8,548,595	8,548,595	-417,867	-417,867				8,130,728	0	0	0	0
37,787,310	34,275,280	-207,849	-25,925				34,249,355	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
16,957,193	12,695,472	113,516	681,619				13,377,090	0	0	0	0
8,016,785	7,804,098	168,602	116,223				7,920,321	0	0	0	0
0	0	0	0				0	0	0	0	0
136	0	-9	0				0	0	0	0	0
17,195,091	9,814,333	1,065,317	578,051				10,392,383	0	0	0	0
82,884,393	48,399,489	704,013	-582,409				47,817,080	0	0	0	0
60,617,696	60,617,696	-3,766,165	-3,766,165				56,851,531	0	0	0	0
25,897,431	18,928,780	-287,632	-544,826				18,383,954	0	0	0	0
30,741,700	0	671,375	0				0	0	0	0	0
56,559,177	41,436,621	-1,897,463	-2,861,511				38,561,048	0	14,062	0	0
9,740,884	8,340,206	1,129,200	1,113,482				9,453,688	0	0	0	0
49,344,112	38,801,989	-2,146,274	-3,255,780				35,546,209	0	0	0	0
71,516,685	52,623,512	-2,687,496	-1,135,705				51,487,807	0	0	0	0
67,204	0	1,162	0				0	0	0	0	0
37,059,546	32,520,974	-5,800,145	-5,909,331				26,611,643	0	0	0	0
70,335,183	70,335,183	-2,048,408	-2,048,408				68,286,775	0	0	0	0
19,889	19,889	-19,889	-19,889				0	0	0	0	0
1,589,526	1,076,124	-323,348	-141,872				934,252	0	0	0	0
685,750	685,572	21,806	4,001				619,262	0	70,312	0	0
34,181,443	25,567,619	-1,068,501	-1,272,739				24,294,880	0	0	0	0
7,154,255	5,906,315	-192,651	-269,618				5,636,697	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
6,481,487	4,590,718	-109,921	-112,311				4,478,406	0	0	0	0
23,016,548	0	-555,657	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
587,558	0	21,910	0				0	0	0	0	0
25,841	577	14,136	105				682	0	0	0	0
2,172,098	1,723,118	1,801	28,570				1,751,688	0	0	0	0
0	0	0	0				0	0	0	0	0
4,209,728	2,802,113	225,587	118,166				2,920,279	0	0	0	0
89,894,149	65,494,349	-1,788,610	-1,959,702				63,534,647	0	0	0	0
15,990,610	12,830,249	-634,248	-672,097				12,158,152	0	0	0	0
99,622,410	77,588,041	-3,271,909	-2,379,120				75,208,920	0	0	0	0
1,902,248	1,902,248	-112,072	-112,072				1,790,176	0	0	0	0
29,834,730	27,217,750	576,085	465,826				27,683,576	0	0	0	0
92,056,610	92,052,904	-6,782,552	-6,782,095				85,270,808	0	0	0	0
30,850,253	27,268,454	-2,448,773	-3,014,409				24,254,045	0	0	0	0
16,529,566	14,097,498	772,470	473,620				14,571,118	0	0	0	0
185,836,755	139,840,368	4,638,533	2,964,483				142,804,851	0	0	0	0
305,193	209,020	-28,643	-26,330				182,690	0	0	0	0
4,115,876	2,934,543	-240,932	-372,696				2,561,847	0	0	0	0
1,339,828	920,179	-129,249	-122,012				798,167	0	0	0	0
2,827,685	1,940,055	-265,007	-246,821				1,693,234	0	0	0	0
232,685,861	168,566,165	-5,370,372	-5,085,595				163,480,570	0	0	0	0
21,673,584	14,420,416	401,669	246,049				14,666,465	0	0	0	0
13,793,180	9,073,454	447,557	395,658				9,469,113	0	0	0	0
269,383	236,215	11,447	6,753				242,968	0	0	0	0
413,038	0	-365,234	47,805				0	0	47,805	0	0
1,553,095	1,105,441	169,159	-160,698				944,743	0	0	0	0
5,633,284	2,317,310	155,033	-55,362				2,261,948	0	0	0	0
4,299	0	309	0				0	0	0	0	0
108,301	13,185	11,884	-3				13,182	0	0	0	0
10,386,047	10,180,526	2,255,923	-355,654				9,824,872	0	0	0	0
2,266,272	2,266,272	-2,240,515	-2,240,515				0	0	25,757	0	0
116,485,327	116,485,327	3,165,526	3,165,526				0	0	684,742	118,966,111	0
0	0	0	0				0	0	0	0	0
17,442,828,648	0	281,374,339	0				0	0	0	0	19,571,184,910
0	0	0	0				0	0	0	0	0
454,765	454,765	3,851	3,851				458,616	0	0	0	0
705,280	705,280	117,920	117,920				823,200	0	0	0	0
0	0	0	0				0	0	0	0	0
292,378	292,378	416,742	416,742				709,120	0	0	0	0
13,144,463,962	48,073,662	-1,254,554,751	-1,936,143				46,137,519	0	0	0	11,843,771,691
0	0	0	0				0	0	0	0	0
-11,157,195,428	0	-8,413,989,490	0				0	0	0	0	-19,571,184,919
-705,280	-705,280	-117,921	-117,921				-823,201	0	0	0	0
-6,630,722,588	-48,366,042	-410,656,998	1,519,406				-46,846,636	0	0	0	-6,994,532,950
-454,766	-454,766	-3,850	-3,850				-458,616	0	0	0	0

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LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
78,494,086	87,838	5,873,033	40,050				0	0	127,888	0	84,239,230
0	0	0	0				0	0	0	0	0
50,254	50,254	20,987	20,987				0	0	71,241	0	0
1,379,400	1,379,400	392,082	392,082				0	0	1,771,482	0	0
0	0	936,819	936,819				0	0	936,819	0	0
0	0	43,471	43,471				0	0	43,471	0	0
197,773	197,773	-197,773	-197,773				0	0	0	0	0
238,187	238,187	1,223,075	1,223,075				0	0	1,461,263	0	0
1,466,471	1,466,471	-829,843	-829,843				0	0	636,628	0	0
5,431,082	5,431,082	-172,010	-172,010				0	0	5,259,072	0	0
2,393	2,393	-2,393	-2,393				0	0	0	0	0
2,396,416	0	-2,306,531	0				0	0	0	0	0
3	3	0	0				4	-1	0	0	0
108,472,537	101,592,065	910,392	692,315				102,284,380	0	0	0	0
130,804,274	128,224,788	2,240,712	2,165,906				130,390,695	0	0	0	0
606,422,385	0	21,140,038	0				0	0	0	0	0
233,600,587	0	0	0				0	0	0	0	0
1,046,403	0	-738,551	0				0	0	0	0	0
158,103	0	-7,808	0				0	0	0	0	0
24	0	-24	0				0	0	0	0	0
6,983	0	-6,983	0				0	0	0	0	0
2,293	0	-2,293	0				0	0	0	0	0
4	0	-4	0				0	0	0	0	0
269,520	0	903	0				0	0	0	0	0
82,427	0	-82,427	0				0	0	0	0	0
10,429	0	8	0				0	0	0	0	0
4,696	0	-4,696	0				0	0	0	0	0
229	0	-229	0				0	0	0	0	0
607	0	-607	0				0	0	0	0	0
45,205	0	-45,205	0				0	0	0	0	0
2,921	0	-2,921	0				0	0	0	0	0
215	0	-215	0				0	0	0	0	0
164	0	-164	0				0	0	0	0	0
219,792	0	-219,792	0				0	0	0	0	0
1,814	0	6	0				0	0	0	0	0
42,943	0	-42,943	0				0	0	0	0	0
12,523	0	-6	0				0	0	0	0	0
12,523	0	-12,523	0				0	0	0	0	0
264	0	-264	0				0	0	0	0	0
109,803	0	30	0				0	0	0	0	0
2,008	0	-2,008	0				0	0	0	0	0
119	0	-119	0				0	0	0	0	0
44	0	-44	0				0	0	0	0	0
3	0	-3	0				0	0	0	0	0
4,021	0	2	0				0	0	0	0	0
166,425	0	-166,425	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
46	0	-46	0				0	0	0	0	0
392	0	-392	0				0	0	0	0	0
74	0	-74	0				0	0	0	0	0
438	0	-438	0				0	0	0	0	0
51,010	0	0	0				0	0	0	0	0
2,589	0	2	0				0	0	0	0	0
745	0	-745	0				0	0	0	0	0
2,916	0	-2,916	0				0	0	0	0	0
489	0	2	0				0	0	0	0	0
1,705	0	-1,705	0				0	0	0	0	0
454,510	0	-454,510	0				0	0	0	0	0
1,095	0	-1,095	0				0	0	0	0	0
6	0	-6	0				0	0	0	0	0
477	0	-477	0				0	0	0	0	0
1,491	0	-1,491	0				0	0	0	0	0
603	0	-603	0				0	0	0	0	0
318,440	0	-318,440	0				0	0	0	0	0
73,896	0	-73,896	0				0	0	0	0	0
5,724	0	-5,724	0				0	0	0	0	0
3,482	0	-3,482	0				0	0	0	0	0
193,559	0	26	0				0	0	0	0	0
156,697	0	-156,697	0				0	0	0	0	0
90,799	0	-90,799	0				0	0	0	0	0
251	0	-251	0				0	0	0	0	0
283,083	0	-283,083	0				0	0	0	0	0
10	0	-10	0				0	0	0	0	0
60,036	0	186	0				0	0	0	0	0
2,360	0	-2,360	0				0	0	0	0	0
368	0	-368	0				0	0	0	0	0
1,166	0	-1,166	0				0	0	0	0	0
674	0	5	0				0	0	0	0	0
7	0	-7	0				0	0	0	0	0
284	0	-284	0				0	0	0	0	0
29	0	-29	0				0	0	0	0	0
13	0	1	0				0	0	0	0	0
79,763	0	-79,763	0				0	0	0	0	0
4,233	0	-4,233	0				0	0	0	0	0
18	0	-18	0				0	0	0	0	0
163	0	0	0				0	0	0	0	0
9,915	0	-9,915	0				0	0	0	0	0
59	0	-59	0				0	0	0	0	0
17	0	-17	0				0	0	0	0	0
219	0	1	0				0	0	0	0	0
3	0	-3	0				0	0	0	0	0
79,083	0	-79,083	0				0	0	0	0	0
1,041	0	-1,041	0				0	0	0	0	0

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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
2,551	0	-2,551	0				0	0	0	0	0
176	0	-176	0				0	0	0	0	0
77	0	-77	0				0	0	0	0	0
34,943	0	488	0				0	0	0	0	0
5,831	0	-5,831	0				0	0	0	0	0
517,652	0	-517,652	0				0	0	0	0	0
517,652	0	682	0				0	0	0	0	0
64	0	-64	0				0	0	0	0	0
41,655	0	-41,655	0				0	0	0	0	0
249	0	-249	0				0	0	0	0	0
65,817	0	-65,817	0				0	0	0	0	0
91	0	-91	0				0	0	0	0	0
263	0	-263	0				0	0	0	0	0
4	0	-4	0				0	0	0	0	0
217	0	-217	0				0	0	0	0	0
1,074	0	4	0				0	0	0	0	0
2,358	0	-2,358	0				0	0	0	0	0
1,717	0	-1,717	0				0	0	0	0	0
1,158	0	-1,158	0				0	0	0	0	0
27,114	0	-27,114	0				0	0	0	0	0
102	0	1	0				0	0	0	0	0
102	0	1	0				0	0	0	0	0
20,876	0	-20,876	0				0	0	0	0	0
137	0	-137	0				0	0	0	0	0
62	0	-62	0				0	0	0	0	0
467	0	0	0				0	0	0	0	0
467	0	0	0				0	0	0	0	0
467	0	0	0				0	0	0	0	0
463	0	0	0				0	0	0	0	0
1,919	0	0	0				0	0	0	0	0
9	0	-9	0				0	0	0	0	0
137,893	0	-137,893	0				0	0	0	0	0
169,078	0	-169,078	0				0	0	0	0	0
155,443	0	-155,443	0				0	0	0	0	0
4,777	0	-4,777	0				0	0	0	0	0
942,214	0	-942,214	0				0	0	0	0	0
13	0	-13	0				0	0	0	0	0
20,599	0	-20,599	0				0	0	0	0	0
2,448	0	-2,448	0				0	0	0	0	0
4,172,471	0	-4,172,471	0				0	0	0	0	0
1,626,239	0	3,147	0				0	0	0	0	0
60,271	0	-60,271	0				0	0	0	0	0
1,654,139	0	-1,654,139	0				0	0	0	0	0
418796	0	-418,796	0				0	0	0	0	0
488,906	0	1,333	0				0	0	0	0	0
2,716	0	-2,716	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
7,779	0	-7,779	0				0	0	0	0	0
244	0	1	0				0	0	0	0	0
14	0	-14	0				0	0	0	0	0
3,034	0	-3,034	0				0	0	0	0	0
85,053	0	-85,053	0				0	0	0	0	0
3,657	0	-3,657	0				0	0	0	0	0
198	0	-198	0				0	0	0	0	0
70,747	0	-70,747	0				0	0	0	0	0
798	0	-798	0				0	0	0	0	0
180	0	1	0				0	0	0	0	0
270	0	-270	0				0	0	0	0	0
268,258	0	-268,258	0				0	0	0	0	0
911	0	-911	0				0	0	0	0	0
456	0	-456	0				0	0	0	0	0
205	0	-205	0				0	0	0	0	0
98	0	-98	0				0	0	0	0	0
11,169	0	-11,169	0				0	0	0	0	0
8,842	0	-8,842	0				0	0	0	0	0
60	0	-60	0				0	0	0	0	0
565	0	-565	0				0	0	0	0	0
6,778	0	23	0				0	0	0	0	0
834	0	-834	0				0	0	0	0	0
150	0	0	0				0	0	0	0	0
168,366	0	-168,366	0				0	0	0	0	0
3,638	0	-3,638	0				0	0	0	0	0
17,444	0	-17,444	0				0	0	0	0	0
1,203	0	-1,203	0				0	0	0	0	0
102,512	0	-102,512	0				0	0	0	0	0
102,521	0	-102,521	0				0	0	0	0	0
102,552	0	342	0				0	0	0	0	0
388	0	-388	0				0	0	0	0	0
1,535	0	6	0				0	0	0	0	0
71,201	0	-71,201	0				0	0	0	0	0
29,734	0	-29,734	0				0	0	0	0	0
798,957	0	-798,957	0				0	0	0	0	0
2,514	0	8	0				0	0	0	0	0
79	0	-79	0				0	0	0	0	0
63	0	0	0				0	0	0	0	0
696	0	2	0				0	0	0	0	0
954	0	-954	0				0	0	0	0	0
246	0	-246	0				0	0	0	0	0
360,100	0	952	0				0	0	0	0	0
187	0	-187	0				0	0	0	0	0
63	0	0	0				0	0	0	0	0
3,340	0	-3,340	0				0	0	0	0	0
5,944	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
1,477	0	0	0				0	0	0	0	0
2,818	0	0	0				0	0	0	0	0
82	0	0	0				0	0	0	0	0
3,758	0	-3,758	0				0	0	0	0	0
875	0	-875	0				0	0	0	0	0
145,371	0	-145,371	0				0	0	0	0	0
1,965	0	-1,965	0				0	0	0	0	0
797,356	0	40,623	0				0	0	0	0	0
567,846	0	-19,038	0				0	0	0	0	0
322,977	0	-835	0				0	0	0	0	0
136,419	0	-17,719	0				0	0	0	0	0
4,844,170	0	-46,703	0				0	0	0	0	0
156,865	0	11,230	0				0	0	0	0	0
2,441,699	0	58,787	0				0	0	0	0	0
23,780	0	584	0				0	0	0	0	0
47,597	0	-178	0				0	0	0	0	0
57,938,334	660,471	8,389,128	-660,471				0	0	0	0	0
230,406	0	-5,172	0				0	0	0	0	0
25,218	0	-24,262	0				0	0	0	0	0
2,128,712	0	143,705	0				0	0	0	0	0
2,125,428	0	35,000	0				0	0	0	0	0
1,560,336	0	146,988	0				0	0	0	0	0
6,152,428	0	100,867	0				0	0	0	0	0
1,386,331	0	-30,131	0				0	0	0	0	0
183,998	0	4,516	0				0	0	0	0	0
14,014,513	0	-127,467	0				0	0	0	0	0
12,823	0	315	0				0	0	0	0	0
5,028,762	0	72,356	0				0	0	0	0	0
9,967,528	805,117	1,451,101	301,375				0	0	1,106,491	0	0
4,690	0	47	0				0	0	0	0	0
149	0	-10	0				0	0	0	0	0
224	0	-15	0				0	0	0	0	0
2,035,531	1,641,500	-14,407	-4,619				0	0	1,636,881	0	0
62	0	-62	0				0	0	0	0	0
3,980,268	0	3,524	0				0	0	0	0	0
5,938,927	0	-1,748	0				0	0	0	0	0
324,214	0	33,161	0				0	0	0	0	0
4,108,437	0	209,933	0				0	0	0	0	0
911,984	0	-6,238	0				0	0	0	0	0
166,347	0	-1,917	0				0	0	0	0	0
944,647	0	13,238	0				0	0	0	0	0
12,242,837	0	165,525	0				0	0	0	0	0
11,190,999	219,168	-160,351	-219,168				0	0	0	0	0
57,753	0	5,606	0				0	0	0	0	0
2,207,155	0	-188,750	0				0	0	0	0	0
5,216,895	0	-446,134	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
1,294,148	0	-15,177	0				0	0	0	0	0
4,377,580	304,217	55,440	-114				0	0	304,103	0	0
11,518	0	-43	0				0	0	0	0	0
90,546,358	0	860,197	1,088,983				0	0	1,088,983	0	0
244,570	0	6,823	0				0	0	0	0	0
665,390	0	-7,667	0				0	0	0	0	0
31,600,024	0	-234,553	0				0	0	0	0	0
62,171,449	0	-317,898	0				0	0	0	0	0
69,992,535	0	-472,885	0				0	0	0	0	0
332,695	0	-3,833	0				0	0	0	0	0
1,525,658	0	468,908	0				0	0	0	0	0
86,335,742	22,044,148	-7,622,501	-3,427,155				0	0	18,616,993	0	0
386,329	0	111,485	0				0	0	0	0	0
6,685,531	0	-51,476	0				0	0	0	0	0
856,522	0	23,894	0				0	0	0	0	0
166,347	0	-1,917	0				0	0	0	0	0
235,538	0	8,397	0				0	0	0	0	0
474,150	0	1,708	0				0	0	0	0	0
5,405,942	53,226	-120,449	-53,226				0	0	0	0	0
10,154,092	0	366,298	0				0	0	0	0	0
11,899,332	0	637,130	0				0	0	0	0	0
58,390	0	-21	0				0	0	0	0	0
380,135,221	10,402,265	-8,584,111	-3,396,628				0	0	7,005,637	0	0
702,471	0	-12,212	0				0	0	0	0	0
13,586,937	3,611,065	-152,836	-1,678,975				0	0	1,932,090	0	0
281,246	0	13,312	0				0	0	0	0	0
392,238	0	-5,278	0				0	0	0	0	0
272,505	0	748	0				0	0	0	0	0
309,260	0	-59,088	0				0	0	0	0	0
31,719,378	0	2,166,488	0				0	0	0	0	0
260,277	0	245,032	0				0	0	0	0	0
767,042	55,372	11,842	-21				0	0	55,352	0	0
1,155	0	8	0				0	0	0	0	0
425,889	0	-3,695	0				0	0	0	0	0
2,916,409	0	0	0				0	0	0	0	0
387,858	0	378,805	0				0	0	0	0	0
223,576	0	231,536	0				0	0	0	0	0
1,890,092	270,009	344,782	431,471				0	0	701,480	0	0
338,770	0	-1,264	0				0	0	0	0	0
84,693	0	-316	0				0	0	0	0	0
319,803	0	-36,656	0				0	0	0	0	0
13,489,980	5,345,515	5,270,233	5,668,645				0	0	11,014,161	0	0
750,149	22,105	-24,270	-8				0	0	22,097	0	0
20,366	0	-1,077	0				0	0	0	0	0
9,259,121	0	1,200,024	0				0	0	0	0	0
11,341	0	-450	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
713,472	0	-53,641	0				0	0	0	0	0
2,078,184	0	54,965	0				0	0	0	0	0
61,694	0	-3,110	0				0	0	0	0	0
27,208,935	0	-221,258	0				0	0	0	0	0
336,437,799	0	-2,432,949	0				0	0	0	0	0
8,470,801	3,952,628	-3,580,179	-3,061,600				0	0	891,028	0	0
9,002	9,002	7,306,508	7,306,508				0	0	7,315,510	0	0
241	0	21	0				0	0	0	0	0
28,188,129	167,670	972,671	1,128,629				0	0	1,296,299	0	0
236,765	0	64,880	0				0	0	0	0	0
111,518	0	115,780	0				0	0	0	0	0
939,381	134,005	174,967	218,395				0	0	352,400	0	0
171,049,020	32,969,487	-973,558	-3,154,801				0	0	29,814,686	0	0
13,095,873	0	-4,957,653	0				0	0	0	0	0
0	0	17,358	0				0	0	0	0	0
32,247,231	1,295,212	879,160	-421,780				0	0	873,432	0	0
2,477,480	0	1,126,690	3,102				0	0	3,102	0	0
6,675	0	-445	0				0	0	0	0	0
32,538	0	-1,157	0				0	0	0	0	0
164,134	0	-612	0				0	0	0	0	0
115,521	0	-431	0				0	0	0	0	0
337,925	0	-581	0				0	0	0	0	0
36,753	0	229	0				0	0	0	0	0
7,920,689	208,769	-202,392	-77				0	0	208,693	0	0
5,150,363	219,577	433,177	82,193				0	0	301,770	0	0
136,095	0	-975	0				0	0	0	0	0
3,313,237	120,092	549,040	586,110				0	0	706,202	0	0
1,480,197	0	409,814	0				0	0	0	0	0
2,401,520	0	-17,603	0				0	0	0	0	0
15,757,553	0	-145,175	0				0	0	0	0	0
46	0	-6	0				0	0	0	0	0
386,403	9,393	-24,090	-9,393				0	0	0	0	0
406,491	0	11,158	0				0	0	0	0	0
34,375,446	0	-129,275	0				0	0	0	0	0
132,077	0	-1,478	0				0	0	0	0	0
92,633	0	-86	0				0	0	0	0	0
21,112,974	0	-798,093	0				0	0	0	0	0
9,147,883	0	95,724	0				0	0	0	0	0
103,136	0	-997	0				0	0	0	0	0
1,392	0	1,955	0				0	0	0	0	0
31,909,627	3,541,558	-4,618,895	-3,541,558				0	0	0	0	0
19,459,141	621,346	973,087	768,935				0	0	1,390,281	0	0
2,290,522	0	16,369	0				0	0	0	0	0
35,236,507	1,967,653	1,050,276	-514				0	0	1,967,139	0	0
246,310	0	-5,971	0				0	0	0	0	0
1,209,649	0	-119,534	0				0	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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
2,478,385	22,158	47,846	89,065				0	0	111,222	0	0
889,610	0	-3,320	0				0	0	0	0	0
6,201,341	0	-38,398	0				0	0	0	0	0
99,550	99,550	0	0				0	0	99,550	0	0
9,090,488	165,261	640,003	390,851				0	0	556,112	0	0
5,476,933	34,160	48,861	132,674				0	0	166,834	0	0
99,000	99,000	0	0				0	0	99,000	0	0
6,420,565	0	-1,121,751	0				0	0	0	0	0
33,612	0	-63	0				0	0	0	0	0
8,897,346	0	-336,683	0				0	0	0	0	0
56,800	0	7,691	0				0	0	0	0	0
60,235	0	8,155	0				0	0	0	0	0
288,956	0	39,127	0				0	0	0	0	0
228,341	0	30,920	0				0	0	0	0	0
89,205	0	12,079	0				0	0	0	0	0
0	0	118,387	118,387				0	0	118,387	0	0
7,014,609	0	-31,120	0				0	0	0	0	0
11,000	11,000	0	0				0	0	11,000	0	0
16,599,306	0	-339,034	0				0	0	0	0	0
70,541,164	0	728,927	0				0	0	0	0	0
301,184,521	9,739,829	-7,592,704	-5,677,445				0	0	4,062,383	0	0
13,369,482	0	531,214	0				0	0	0	0	0
11,021	0	-3,994	0				0	0	0	0	0
32,780	32,780	5,433,795	5,433,795				0	0	5,466,575	0	0
649,699	0	3,079	0				0	0	0	0	0
657	0	-59	0				0	0	0	0	0
6,771,790	0	356,380	0				0	0	0	0	0
118,822,524	2,003,105	-4,095,384	-2,003,105				0	0	0	0	0
60,470,303	4,647,512	-4,109,410	-4,647,512				0	0	0	0	0
70,913,493	0	787,978	0				0	0	0	0	0
12,556	0	-107	0				0	0	0	0	0
345,206	0	-45,208	0				0	0	0	0	0
152,178	0	4,732	0				0	0	0	0	0
10,788,260	0	-542,016	0				0	0	0	0	0
7,116	0	-252	0				0	0	0	0	0
30,460	17,473	-26,954	-17,473				0	0	0	0	0
7,521,951	0	-224,689	0				0	0	0	0	0
80,933,997	0	2,326,188	0				0	0	0	0	0
1,961,844	0	56,523	0				0	0	0	0	0
3,154,782	0	-177,001	0				0	0	0	0	0
253,950,436	3,011,420	-7,559,175	-3,009,669				0	0	1,751	0	0
2,214,444	0	-2,214,444	0				0	0	0	0	0
20,507,837	0	-596,954	0				0	0	0	0	0
649,738	0	-19,728	0				0	0	0	0	0
11,598,823	0	-344,157	0				0	0	0	0	0
22,693,368	196,769	2,205,967	134,176				0	0	330,945	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
3,242,390	35,803	459,364	49,870				0	0	85,673	0	0
8,900,205	0	1,027,201	0				0	0	0	0	0
343,317	0	-1,891	0				0	0	0	0	0
12,787,188	0	8,384,607	6,509,975				0	0	6,509,975	0	0
82,031,902	4,670,291	3,827,780	285,325				0	0	4,955,615	0	0
92,393	0	-1,240	0				0	0	0	0	0
44,080	0	19,486	0				0	0	0	0	0
1,242,338	0	-19,818	0				0	0	0	0	0
3,634,512	0	-26,968	0				0	0	0	0	0
199,522	0	-20,926	0				0	0	0	0	0
710,296	0	-22,453	0				0	0	0	0	0
93	0	-1	0				0	0	0	0	0
93	0	-1	0				0	0	0	0	0
0	0	20,710	20,710				0	0	20,710	0	0
70,367	0	242	0				0	0	0	0	0
1,075	1,075	447,872	447,872				0	0	448,947	0	0
6,063	0	-214	0				0	0	0	0	0
659,546	0	-23,575	0				0	0	0	0	0
3,777,014	0	-39,283	0				0	0	0	0	0
4,451,637	2,544,944	-599,441	-922,600				0	0	1,622,344	0	0
2,846	0	-95	0				0	0	0	0	0
2,855	0	-97	0				0	0	0	0	0
503,204	0	-17,775	0				0	0	0	0	0
17,561	0	-222	0				0	0	0	0	0
142,452	0	3,536	0				0	0	0	0	0
39,094	0	1,913	0				0	0	0	0	0
3,463	0	13	0				0	0	0	0	0
254,184	0	215	0				0	0	0	0	0
1,222,985	0	-799	0				0	0	0	0	0
1,949,098	0	-9,809	0				0	0	0	0	0
432,572	0	-4,095	0				0	0	0	0	0
12,534,952	0	1,057,690	0				0	0	0	0	0
1,167,884	0	-27,154	0				0	0	0	0	0
472,185	0	-71,949	0				0	0	0	0	0
388,647	31,329	-60,287	-31,310				0	0	20	0	0
549,029	0	-5,303	0				0	0	0	0	0
18,244	0	1,047	0				0	0	0	0	0
21,127	0	137	0				0	0	0	0	0
0	0	76,800	76,800				0	0	76,800	0	0
104,937	0	108	0				0	0	0	0	0
685,693	65,218	54,624	35,640				0	0	100,857	0	0
28,719	0	11,045	0				0	0	0	0	0
251,401	0	385,998	0				0	0	0	0	0
0	0	47,528	47,528				0	0	47,528	0	0
1,423,761	796,203	-619,675	-698,067				0	0	98,137	0	0
638,959	0	163,712	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
911,244	572,268	-566,279	-572,268				0	0	0	0	0
448,761	428,665	-428,310	-428,665				0	0	0	0	0
93,022	57,870	-57,249	-57,870				0	0	0	0	0
12,860	12,860	-12,860	-12,860				0	0	0	0	0
828,649	0	-4,881	0				0	0	0	0	0
78,936	0	81,455	0				0	0	0	0	0
662,750	96,003	118,593	149,154				0	0	245,157	0	0
6,749	0	161	0				0	0	0	0	0
12,500,530	0	-203,968	0				0	0	0	0	0
14,556,467	0	-735,653	0				0	0	0	0	0
26,953,120	0	-174,153	0				0	0	0	0	0
949,421	58,660	-155,901	0				0	0	58,660	0	0
120,722,743	0	-5,107,086	0				0	0	0	0	0
0	0	2,334,343	2,334,343				0	0	2,334,343	0	0
292	0	-38	0				0	0	0	0	0
4,463,696	4,463,696	0	0				0	0	4,463,696	0	0
146,695	83,292	-84,425	-83,292				0	0	0	0	0
1,993,812	0	-95,546	0				0	0	0	0	0
0	0	6,282,421	4,786,472				0	0	4,786,472	0	0
518,039	0	-518,039	0				0	0	0	0	0
8,213,357	0	-19,492	0				0	0	0	0	0
43,473,474	0	-2,729,047	0				0	0	0	0	0
4,251,227	0	-121,560	0				0	0	0	0	0
110,418	0	-44,775	0				0	0	0	0	0
8,314,299	325,736	-456,154	-325,736				0	0	0	0	0
1,519,162	839,326	14,433	-70,604				0	0	768,722	0	0
2,287,517	0	364,594	282,754				0	0	282,754	0	0
6,750,403	0	114,856	0				0	0	0	0	0
1,105,543	0	490,083	488,971				0	0	488,971	0	0
1,060,503	0	-15,365	0				0	0	0	0	0
1,752,144	0	11,003	0				0	0	0	0	0
16,196,874	843,280	490,815	-220				0	0	843,060	0	0
39,931,936	0	-9,773,611	3,216,262				0	0	3,216,262	0	0
1,137,894	0	-18,912	0				0	0	0	0	0
83,991	0	-3,147	0				0	0	0	0	0
235,072	0	-8,757	0				0	0	0	0	0
36,801	0	694	0				0	0	0	0	0
9,217,021	5,535,632	5,537,982	5,920,941				0	0	11,456,572	0	0
1,679,179	1,679,179	0	0				0	0	1,679,179	0	0
8,457,558	0	-122,049	0				0	0	0	0	0
15,397,006	2,492,741	-2,688,072	-2,492,741				0	0	0	0	0
30,805,160	0	17,862,694	16,528,968				0	0	16,528,968	0	0
28,123,290	2,190,769	-2,381,047	-2,190,769				0	0	0	0	0
222,825	0	-3,968	0				0	0	0	0	0
213,103	0	-11,144	0				0	0	0	0	0
5,775,871	0	-63,943	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
10,456	0	-209	0				0	0	0	0	0
126,488,721	0	-1,077,510	0				0	0	0	0	0
53,357,289	11,460,132	-1,438,368	-1,480,194				0	0	9,979,938	0	0
4,360,910	0	36,770	0				0	0	0	0	0
9,068,752	0	-73,105	0				0	0	0	0	0
2,361,933	0	-19,029	0				0	0	0	0	0
4,735,666	0	-80,782	0				0	0	0	0	0
308,821,310	0	2,323,056	0				0	0	0	0	0
252,369,202	0	1,423,852	0				0	0	0	0	0
969,661	0	-14,211	0				0	0	0	0	0
2,485	0	-403	0				0	0	0	0	0
28,991	0	-1,366	0				0	0	0	0	0
7,052,949	0	-9,271	0				0	0	0	0	0
5,107,308	0	-6,713	0				0	0	0	0	0
36,264,146	0	-215,294	0				0	0	0	0	0
83,014	0	-5,793	0				0	0	0	0	0
303,745,873	19,391,309	35,875,846	6,169,970				0	0	25,561,279	0	0
136,390	0	0	0				0	0	0	0	0
683,741	0	-58,472	0				0	0	0	0	0
1,960,669	0	-167,671	0				0	0	0	0	0
1,055,997	0	1,477,939	0				0	0	0	0	0
56,823,143	3,387,571	-1,218,494	2,283,934				0	0	5,671,505	0	0
37,673,470	0	-33,092,908	0				0	0	0	0	0
1,725,128	0	-1,519,146	0				0	0	0	0	0
122,892	0	3,674	0				0	0	0	0	0
974	0	19	0				0	0	0	0	0
46,308	0	-3,960	0				0	0	0	0	0
5,643	0	27	0				0	0	0	0	0
1,013	0	-17	0				0	0	0	0	0
6,410,507	0	-202,700	0				0	0	0	0	0
68,399,706	0	14,840,130	0				0	0	0	0	0
4,051,958	0	1,155,183	542,500				0	0	542,500	0	0
1,432,131	0	-22,858	0				0	0	0	0	0
2,882,575	38,122	5,378	1,910				0	0	40,032	0	0
5,213,865	7,288	-109,232	-4,300				0	0	2,988	0	0
1,149,866	14,825	1,930	743				0	0	15,568	0	0
976,954	0	-28,074	0				0	0	0	0	0
3,428,751	0	0	0				0	0	0	0	0
92,941	70,039	-86,027	-70,039				0	0	0	0	0
4,056,029	4,056,029	-1,770,703	-1,770,703				0	0	2,285,326	0	0
1,352,010	1,352,010	-590,234	-590,234				0	0	761,775	0	0
687,082	0	-2,998	0				0	0	0	0	0
662,452	0	-4,639	0				0	0	0	0	0
50,244,657	15,763,105	-11,363,261	-10,064,535				0	0	5,698,570	0	0
41,947,087	91,188	9,252,932	-91,188				0	0	0	0	0
14,336,994	0	3,161,581	2,963,041				0	0	2,963,041	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
966,750	0	-55,508	0				0	0	0	0	0
46,303,448	0	18,070,171	0				0	0	0	0	0
96,791	96,791	-96,791	-96,791				0	0	0	0	0
45,740	0	5,491	0				0	0	0	0	0
66,403	0	84,057	0				0	0	0	0	0
708,793	0	-2,392	0				0	0	0	0	0
137,851	0	-47,638	0				0	0	0	0	0
59,065	0	133	0				0	0	0	0	0
3,022,504	0	-4,648	174,775				0	0	174,775	0	0
6,669,577	3,688,627	1,198,566	825,829				0	0	4,514,457	0	0
128,197,689	0	4,211,532	0				0	0	0	0	0
60,485,184	0	1,924,084	0				0	0	0	0	0
144,441	144,441	-144,441	-144,441				0	0	0	0	0
6,467	0	-5,248	0				0	0	0	0	0
265,360	0	116,695	164,435				0	0	164,435	0	0
8,105	0	-352	0				0	0	0	0	0
180,734	0	-674	0				0	0	0	0	0
2,298,881	0	353,892	0				0	0	0	0	0
2	0	0	0				0	0	0	0	0
0	0	704,342	704,342				0	0	704,342	0	0
329,000	0	-2,310	0				0	0	0	0	0
678	678	0	0				0	0	678	0	0
17,121,534	0	-63,679	0				0	0	0	0	0
3,504	3,504	-3,108	-3,108				0	0	396	0	0
408,500	0	-32,300	0				0	0	0	0	0
3,963,978	140,002	251,642	764				0	0	140,765	0	0
189,658	0	-1,793	0				0	0	0	0	0
6,952	0	170	546				0	0	546	0	0
75,716	0	-814	3,549				0	0	3,549	0	0
438,726	0	1,354	27,331				0	0	27,331	0	0
865,475	47,377	-90,194	-41,805				0	0	5,571	0	0
2,752,925	0	723,371	0				0	0	0	0	0
1,050,791	461,388	-537,062	-461,388				0	0	0	0	0
177,968	0	-3,562	0				0	0	0	0	0
145,111	17,282	-18,240	-10,656				0	0	6,626	0	0
4,382,496	0	1,350,637	1,350,637				0	0	1,350,637	0	0
525,746,019	0	-7,258,730	0				0	0	0	0	0
63,000,463	1,788,960	-5,313,486	-575,733				0	0	1,213,227	0	0
135,956,824	0	-157,961	0				0	0	0	0	0
1,511,740	898,371	53,873	-89,665				0	0	808,706	0	0
1,518,228	820,898	-827,788	-820,898				0	0	0	0	0
3,534,011	0	-1,589	0				0	0	0	0	0
257,723	0	3,569	0				0	0	0	0	0
156,547	0	-108,362	0				0	0	0	0	0
3,349,036	0	-341,770	0				0	0	0	0	0
371,947	0	-42,459	0				0	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
352,856	0	-40,749	0				0	0	0	0	0
477,164	350,301	-438,413	-350,301				0	0	0	0	0
1,306,317	0	-6,607	0				0	0	0	0	0
49,005	0	-248	0				0	0	0	0	0
11,261,021	0	-124,633	0				0	0	0	0	0
551,449	0	-551,449	0				0	0	0	0	0
216,187	59,289	-34,076	-53,719				0	0	5,570	0	0
5,263	0	-527	0				0	0	0	0	0
2,194,662	98,637	8,830	-37				0	0	98,600	0	0
875,776	143,571	11,786	-79,820				0	0	63,751	0	0
1,862,758	0	-23,262	0				0	0	0	0	0
2,118,607	18,472	-78,069	-7				0	0	18,465	0	0
9,026	0	28,230	27,200				0	0	27,200	0	0
1,926,329	0	15,415	2,475				0	0	2,475	0	0
875,202	0	2,850	0				0	0	0	0	0
63,414	0	-611	0				0	0	0	0	0
56,293	3,954	2,613	-3,954				0	0	0	0	0
29,358	0	-723	0				0	0	0	0	0
22,519	0	13,378	0				0	0	0	0	0
11,304	0	-264	0				0	0	0	0	0
8,554	0	-43	0				0	0	0	0	0
9,370	0	-142	0				0	0	0	0	0
2,535	0	-87	0				0	0	0	0	0
73,931	0	56,679	0				0	0	0	0	0
12,795,248	12,752,203	-99,878	-82,300				0	0	12,669,903	0	0
7,410	0	30,239	0				0	0	0	0	0
13,375	0	-1,330	0				0	0	0	0	0
314,354	0	24,266	0				0	0	0	0	0
1,269,205	0	103,842	0				0	0	0	0	0
99,666	0	2,088	0				0	0	0	0	0
599,554	0	117,304	0				0	0	0	0	0
1,398,959	0	273,710	0				0	0	0	0	0
132,321	0	0	0				0	0	0	0	0
4,315	0	169	0				0	0	0	0	0
5,315	0	-29	0				0	0	0	0	0
4,893	0	-26	0				0	0	0	0	0
4,893	0	-26	0				0	0	0	0	0
4,330	0	-23	0				0	0	0	0	0
7,350,065	0	-544,109	0				0	0	0	0	0
3,614,488	3,430,633	1,597,147	1,521,738				0	0	4,952,372	0	0
359,689	341,267	159,900	152,351				0	0	493,618	0	0
446,584	0	421,772	453,040				0	0	453,040	0	0
122,892	0	3,674	0				0	0	0	0	0
87,578	0	-473	0				0	0	0	0	0
58,938	0	-5,040	0				0	0	0	0	0
24,042,258	2,531,413	-535,347	-268,802				0	0	2,262,611	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
300,492	0	-16,275	0				0	0	0	0	0
1,647,751	0	-85,112	0				0	0	0	0	0
20,133,622	0	136,106	584,541				0	0	584,541	0	0
654,532	24,597	17,981	83				0	0	24,680	0	0
148,697	8,199	16,565	28				0	0	8,227	0	0
30,827	0	1,183	0				0	0	0	0	0
718,472	718,457	-243	-243				0	0	718,214	0	0
10,037,928	10,037,928	0	0				0	0	10,037,928	0	0
50,477	0	97,484	99,965				0	0	99,965	0	0
108,599	0	150,321	178,417				0	0	178,417	0	0
11,183,484	0	13,874	0				0	0	0	0	0
20,235,692	0	26,210	0				0	0	0	0	0
345,233	227,845	-3,758	0				0	0	227,845	0	0
869,297	0	13,394	0				0	0	0	0	0
210,594	103,252	-75,676	-74,996				0	0	28,255	0	0
42,743	0	-816	0				0	0	0	0	0
31,927,260	0	-2,968,556	0				0	0	0	0	0
191,324,330	0	2,278,992	0				0	0	0	0	0
32,706,938	0	376,010	0				0	0	0	0	0
20,402,418	0	-193,328	0				0	0	0	0	0
1,681,484	0	184,936	0				0	0	0	0	0
52,661	0	-4,639	0				0	0	0	0	0
77,737,999	0	593,597	0				0	0	0	0	0
1,487,300	0	105,489	0				0	0	0	0	0
50,795,213	0	1,875,000	0				0	0	0	0	0
4,953,611	0	222,981	0				0	0	0	0	0
25,243,633	0	2,571,412	0				0	0	0	0	0
13,473,719	0	1,171,949	0				0	0	0	0	0
2,624,739	0	-415,552	0				0	0	0	0	0
45	0	39	0				0	0	0	0	0
126	0	110	0				0	0	0	0	0
633,546	0	11,955	0				0	0	0	0	0
20,948	0	395	0				0	0	0	0	0
227,035	0	4,284	0				0	0	0	0	0
89,172	0	1,683	0				0	0	0	0	0
37,084	0	700	0				0	0	0	0	0
47,842	0	903	0				0	0	0	0	0
26,610	0	502	0				0	0	0	0	0
33,687	0	636	0				0	0	0	0	0
47,558	0	897	0				0	0	0	0	0
5,703,534	0	-21,284	0				0	0	0	0	0
18	0	16	0				0	0	0	0	0
7,664,008	5,153,279	107,541	7,206				0	0	5,160,485	0	0
201,490	201,490	-74	-74				0	0	201,416	0	0
201,343	201,343	-198,090	-198,090				0	0	3,254	0	0
503,358	503,358	-495,224	-495,224				0	0	8,135	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
1,319,216	945,075	-427,566	-360,436				0	0	584,640	0	0
9,510,874	4,247,689	5,478,922	5,200,478				0	0	9,448,167	0	0
1,247,896	893,979	-404,442	-340,941				0	0	553,038	0	0
905,468	200,228	481,614	444,305				0	0	644,533	0	0
4,563,983	3,269,612	-1,479,344	-1,247,075				0	0	2,022,538	0	0
7,820,706	3,154,244	2,211,000	1,964,114				0	0	5,118,358	0	0
343,078	125,633	160,959	149,453				0	0	275,086	0	0
11,329,289	542,086	-1,613,332	-2,369				0	0	539,717	0	0
3,714	0	-242	0				0	0	0	0	0
188,337	0	3,328	0				0	0	0	0	0
537,754	0	9,502	0				0	0	0	0	0
83,279	0	1,471	0				0	0	0	0	0
7,951	0	140	0				0	0	0	0	0
69,256	0	1,224	0				0	0	0	0	0
24,435	0	432	0				0	0	0	0	0
3,908,376	765,204	1,367,695	-52,496				0	0	712,708	0	0
193,441	0	652,450	606,093				0	0	606,093	0	0
701,116	0	-19,937	0				0	0	0	0	0
88,496,617	1,812,820	19,648,235	19,194,946				0	0	21,007,766	0	0
45,792,296	0	-383,149	0				0	0	0	0	0
1,214,712	684,549	12,859	2,855				0	0	687,404	0	0
76,817,842	0	-655,605	0				0	0	0	0	0
15,253,020	8,250,058	10,321,320	9,111,485				0	0	17,361,543	0	0
72,502,328	537,626	-481,995	-326,619				0	0	211,007	0	0
14,080,143	0	77,644	1,380,588				0	0	1,380,588	0	0
91,727	0	6,029	0				0	0	0	0	0
75,311,977	556,546	-505,360	-338,110				0	0	218,436	0	0
9,597,512	0	41,137	957,479				0	0	957,479	0	0
2,261,473	0	254,180	0				0	0	0	0	0
2,284,699	0	255,360	0				0	0	0	0	0
24,312,090	512,642	2,737,097	0				0	0	512,642	0	0
111,125	0	-46,146	0				0	0	0	0	0
4,952,430	4,685,069	-500,177	-528,444				0	0	4,156,625	0	0
22,757	22,757	32	32				0	0	22,789	0	0
13,984	0	-146	0				0	0	0	0	0
3,150,117	0	5,229,588	0				0	0	0	0	0
579,745	0	301,839	0				0	0	0	0	0
4,877,731	0	82,058	0				0	0	0	0	0
23,583,058	3,533,366	-336,212	5,389				0	0	3,538,754	0	0
606,806	0	54,837	0				0	0	0	0	0
110,273	0	1,637	0				0	0	0	0	0
2,125,126	0	-110,398	0				0	0	0	0	0
6,894,440	0	207,627	0				0	0	0	0	0
0	0	612,499	612,499				0	0	612,499	0	0
2,221,820	2,221,820	-2,221,820	-2,221,820				0	0	0	0	0
0	0	46,023	46,023				0	0	46,023	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
5,312,455	2,933,701	-680,281	4,102				0	0	2,937,803	0	0
8,005,947	2,386,064	-2,052,981	-2,125,000				0	0	261,064	0	0
69	69	-69	-69				0	0	0	0	0
16,059,086	0	1,678,466	7,047,896				0	0	7,047,896	0	0
2,906,462	0	-2,906,462	0				0	0	0	0	0
87,731,914	0	492,865	0				0	0	0	0	0
2,780	0	-2,780	0				0	0	0	0	0
1,469,575	0	-1,469,575	0				0	0	0	0	0
135	0	22	0				0	0	0	0	0
64,945	0	85	0				0	0	0	0	0
2,207	0	3	0				0	0	0	0	0
648	0	2	0				0	0	0	0	0
953,346	0	-615,795	0				0	0	0	0	0
5,049,321	0	-101,248	0				0	0	0	0	0
866	0	-36	0				0	0	0	0	0
4,321	0	6	0				0	0	0	0	0
-4,258,894,259	653,295,114	1,549,198	4,303,655				704,398,271	-51,929,538	5,130,036	0	0
0	0	0	0				0	0	0	0	0
3,347,140,996	3,212,899,272	-117,356,448	-117,404,029				7,941,227,684	-4,845,732,441	0	0	0
335,662,711	335,540,025	10,483,488	10,473,865				590,617,341	-247,277,160	2,673,710	0	0
8,001,307	7,974,736	-638,510	-642,495				19,115,875	-11,783,635	0	0	0
25,222,089	25,222,089	5,397,667	5,397,667				0	0	30,619,755	0	0
749,785	749,785	912,891	912,891				0	0	1,662,676	0	0
540,996,187	540,996,187	-90,647,640	-90,647,640				3	0	450,348,545	0	0
286,945,658	281,940,175	25,561,528	24,701,625				652,348,684	-345,706,883	0	0	0
2,066,464,908	1,967,257,536	-178,979,263	-176,354,539				5,781,268,893	-4,071,497,678	81,131,783	0	0
69,763,448	67,260,811	9,871,168	9,706,666				194,505,023	-117,537,547	0	0	0
5,163,325	5,163,325	3,525,635	3,525,635				0	0	8,688,961	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
114,489	114,489	160	160				0	0	114,649	0	0
82,354,141	82,354,141	-14,568,964	-14,568,964				2	0	67,785,175	0	0
15,106,321	15,106,321	146,898,737	146,898,737				0	0	162,005,058	0	0
13,990,161,701	-201,959,856	-80,154,307	-28,084,606				-13,309,497,598	8,121,447,571	-872,053,070	5,830,058,635	383,139,142
867,856,464	274,431,224	-6,957,748	0				0	0	0	274,431,224	0
0	0	0	0				0	0	0	0	0
912,859	905,967	-8,160	-13,988				891,978	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
24,579,114	24,579,114	3,020,816	3,020,816				353,950,085	-326,350,155	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,461,237	12,800	-1,055,464	2,617				15,418	0	0	0	0
2,221,195	2,073,540	750,934	705,355				2,778,895	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
1,984,800	0	2,775	0				0	0	0	0	0
92,292,349	5,548,220	52,186,603	41,036,317				0	0	46,584,537	0	0
374,473,159	374,473,159	-4,454,371	-4,454,371				370,018,788	0	0	0	0
40,034,453	0	-849,652	0				0	0	0	0	0
92,709,842	12,186,889	316,434,738	12,179,257				288,839,267	-264,473,121	0	0	0
0	0	0	0				0	0	0	0	0
2,532,037,461	0	-651,485,387	0				0	0	0	0	0
907,660,183	14,894,382	-10,056,357	-6,752,437				0	0	8,141,945	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29,671,160	29,671,160	-62,325	-62,325				29,608,835	0	0	0	0
0	0	0	0				0	0	0	0	0
387,308,515	51,626,258	-4,506,677	-191,625				51,434,633	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
102,849,609	102,849,609	188,994	188,994				103,038,603	0	0	0	0
0	0	0	0				0	0	0	0	0
99,636,294	0	-30,317	0				0	0	0	0	0
35,438,240	35,438,240	0	0				35,438,240	0	0	0	0
103,252,297	103,252,297	0	0				28,772,600	0	0	74,479,697	0
-1,597,927	-1,597,927	0	0				-1,597,927	0	0	0	0
15,260,633	14,240,841	-12,096,471	-12,270,745				19,228	-4,261	1,955,130	0	0
0	0	0	0				0	0	0	0	0
890,492,742	880,821,257	-14,058,729	-12,666,831				1,732,576,456	-866,384,548	1,962,518	0	0
31,809,120	29,398,779	-17,845,420	-21,294,251				31,866,221	-27,397,483	3,635,790	0	0
139,289,359	139,289,359	0	0				139,289,359	0	0	0	0
334,448	334,448	0	0				334,448	0	0	0	0
9,137	9,137	-9,137	-9,137				0	0	0	0	0
0	0	0	0				0	0	0	0	0
1,005,308	738,639	-12,650	-6,496				732,143	0	0	0	0
0	0	0	0				0	0	0	0	0
246,199	240,575	-44,741	-39,424				212,734	-11,582	0	0	0
2,468,354	2,463,101	318,897	314,008				2,844,294	-67,186	0	0	0
32,935,021	31,768,913	-1,717,069	-1,749,796				37,904,842	-8,007,073	121,348	0	0
214,630	203,783	11,772	-39,783				284,923	-120,923	0	0	0
5,174,027	4,389,993	354,561	1,132,323				5,659,309	-136,993	0	0	0
13,196,508	9,226,560	23,950	-209,686				10,664,090	-1,647,216	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,061,513	3,061,513	110,461	110,461				3,539,556	-367,582	0	0	0
10,284,894	9,528,841	-885,833	-1,195,218				9,137,028	-809,258	5,854	0	0
13,423,689	13,232,056	-3,744,024	-3,920,371				13,466,772	-5,196,348	1,041,261	0	0
35,481,715	35,481,715	4,323,714	4,323,714				46,762,597	-6,957,168	0	0	0
18,869,358	18,869,358	-7,973,066	-7,973,066				26,605,818	-15,709,527	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
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
3,964,083	3,964,083	-1,170,714	-1,170,714				4,036,879	-1,556,230	312,720	0	0
3,185,906	3,160,670	-490,087	-490,509				4,481,965	-1,811,804	0	0	0
1,274,364	1,264,269	-196,037	-196,206				1,792,786	-724,723	0	0	0
2,411,229	2,411,229	38,508	38,508				3,232,078	-782,341	0	0	0
970,991	756,311	17,265	54,177				1,019,078	-208,590	0	0	0
1,639,279	1,637,925	218,312	218,198				2,144,193	-288,070	0	0	0
849,575	842,846	-130,691	-130,803				1,195,191	-483,148	0	0	0
2,461,250	2,459,110	415,923	415,752				3,141,692	-266,830	0	0	0
9,543,926	7,999,858	-2,417,743	-2,677,780				5,322,078	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	3,767,996	3,767,996				4,456,848	-688,852	0	0	0
2,272,166	2,042,400	-138,420	-177,625				2,292,541	-427,766	0	0	0
8,646,662	7,135,040	-187,911	-182,951				7,336,957	-412,691	27,823	0	0
5,435,705	3,795,974	-144,654	-234,880				4,211,185	-650,091	0	0	0
389,622,421	294,126,679	7,380,254	1,485,670				324,122,983	-28,914,784	404,150	0	0
11,026,895	6,936,476	-1,165,220	-1,302,183				9,749,915	-4,115,621	0	0	0
22,381,749	16,718,286	-752,448	-1,576,045				15,142,241	0	0	0	0
400,957	386,889	20,565	20,502				507,113	-99,723	0	0	0
872,622	591,659	-88,900	-86,686				504,973	0	0	0	0
0	0	534,226	534,226				534,226	0	0	0	0
25,558,395	19,710,223	55,390	44,185				19,754,409	0	0	0	0
0	0	0	0				0	0	0	0	0
18,481,115	15,974,086	-118,624	-332,541				20,203,968	-4,562,423	0	0	0
107,253	107,216	11,681	10,097				117,313	0	0	0	0
30,990	30,990	-12,556	-12,556				18,435	0	0	0	0
185,973	185,973	65,648	65,648				426,300	-174,679	0	0	0
0	0	0	0				0	0	0	0	0
14,519,330	10,813,162	566,116	-721,827				7,978,029	0	2,113,306	0	0
44,973	44,869	-17,555	-17,609				42,742	-15,483	0	0	0
528,298	520,354	97,438	96,102				665,628	-51,423	2,251	0	0
5,162,712	4,716,597	845,369	837,975				5,645,940	-92,121	754	0	0
1,698,918	554,170	66,492	-9,346				611,148	-66,324	0	0	0
1,066,493	246,572	61,224	40,922				289,135	-1,641	0	0	0
213,252	62,138	21,998	-11,489				50,650	0	0	0	0
23,623,238	20,310,516	-963,851	-1,810,287				20,452,948	-1,953,363	644	0	0
50,599,620	49,020,885	-7,795,376	-8,047,085				60,757,513	-19,892,778	109,066	0	0
0	0	0	0				0	0	0	0	0
448,306	447,708	203,540	203,566				651,273	0	0	0	0
1,823,540	1,454,849	240,188	230,360				1,831,432	-146,223	0	0	0
27,860,374	19,461,481	119,194	-342,425				22,613,021	-3,493,965	0	0	0
0	0	0	0				0	0	0	0	0
258	258	3,100	3,100				3,358	0	0	0	0
0	0	1	1				1	0	0	0	0
22,839,356	22,037,510	3,096,032	3,106,081				36,692,835	-11,590,253	41,009	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
46,697,510	38,584,817	-190,864	91,163				38,675,980	0	0	0	0
2,155,547	2,008,084	-26,537	-64,280				2,323,491	-379,687	0	0	0
38,666	38,666	54	54				38,720	0	0	0	0
873,039	13,272	-432,179	412,718				643	0	425,347	0	0
407,428	407,428	-389,565	-389,565				1,458,093	-1,440,230	0	0	0
3,982	0	0	0				0	0	0	0	0
40,216,001	38,814,577	4,905,738	4,198,158				57,117,972	-14,180,821	75,584	0	0
76,322,987	61,124,216	2,966,003	2,857,083				65,294,594	-1,936,363	623,069	0	0
26,193,070	16,617,394	3,130,948	3,057,957				21,862,243	-2,186,893	0	0	0
0	0	0	0				0	0	0	0	0
31,974,091	18,432,358	2,293,398	1,718,978				21,061,128	-910,763	971	0	0
75,869,712	71,645,034	-4,580,400	-4,940,899				94,677,666	-27,973,571	40	0	0
3,005,917	2,098,560	17,935	-32,001				2,443,965	-377,406	0	0	0
40,617,131	29,415,025	1,696,998	-490,202				34,210,224	-5,285,401	0	0	0
0	0	0	0				0	0	0	0	0
2,017,434	2,000,270	1,128,425	1,127,133				3,448,451	-321,048	0	0	0
8,694,564	8,367,005	-76,519	-62,773				11,351,362	-3,047,130	0	0	0
11,195,966	10,048,248	405,417	134,445				12,541,702	-2,359,009	0	0	0
131520	130057	98,849	97,837				229,755	-1,860	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
29	29	12	12				41	0	0	0	0
20,174,398	20,080,549	-1,224,163	-1,246,304				32,560,294	-13,762,059	36,009	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
234,996	234,996	-10,735	-10,735				224,261	0	0	0	0
7,077,145	6,860,442	687,322	904,026				7,764,468	0	0	0	0
2,360,910	0	-277,437	0				0	0	0	0	0
6,116,559	5,782,541	532,724	531,961				6,314,503	0	0	0	0
1,511,957	1,511,957	2,204,306	2,204,306				5,382,725	-1,666,462	0	0	0
6,901,955	6,234,865	-1,887,033	-1,957,405				4,277,461	0	0	0	0
42,016,221	40,680,673	2,493,896	2,403,619				66,002,780	-22,918,488	0	0	0
7,078,004	7,078,004	102,590	102,590				10,916,746	-3,736,152	0	0	0
31,882,099	31,882,099	-4,678,734	-4,678,734				35,014,810	-7,811,445	0	0	0
149,287	100,940	-30,345	-32,722				68,217	0	0	0	0
22,429,997	19,195,526	7,328,946	9,968,719				32,026,299	-2,862,054	0	0	0
0	0	0	0				0	0	0	0	0
89,713,108	84,236,999	-4,104,202	-4,757,438				103,480,703	-24,113,757	112,615	0	0
114,299,179	0	-89,183	0				0	0	0	0	0
-3,031,417	-3,031,417	650,951	650,951				0	0	-2,380,466	0	0
0	0	0	0				0	0	0	0	0
130,899,222	0	225,069	0				0	0	0	0	131,124,291
5,215,690,326	46,629,757	-358,934,735	25,392,489				0	0	72,022,246	0	3,500,652,450
103,919,388	0	145,966	0				0	0	0	0	39,132,433
573,254,538	0	23,820,958	0				0	0	0	0	354,142,395
2,225,970,545	51,552,367	-1,453,483,201	-36,551,650				15,000,718	0	0	0	757,486,626

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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
73,707,271	73,707,271	15,093	15,093				73,722,364	0	0	0	0
0	0	0	0				0	0	0	0	0
0	0	0	0				0	0	0	0	0
103,635,676	1,525,001	16,979,854	0				1	0	1,525,000	0	112,128,282
2,085,933,354	0	2,987,631,300	0				0	0	0	0	5,073,564,654
3,893,834	3,418	-3,532	565				3,983	0	0	0	3,886,319
61,305,793	61,305,793	101,270,324	101,270,324				0	0	162,576,117	0	0
0	0	0	0				0	0	0	0	0
12990967918	160245889	-418578837	-83899283				0	0	76,346,606	0	11,602,175,540
520619693	198086	-721,598,699	43,965,815				0	0	44,163,901	0	-580,870,951
2492587677	151319	-872115786	3690268				0	0	3,841,587	0	902,961,601
3667025014	0	-1427348609	0				0	0	0	0	2,238,615,904
935077882	57085326	-48504504	79821				0	0	57,165,147	0	404,536,231
3713501642	271492	-1348383859	-268079				0	0	3,413	0	1,750,885,235
220878933	4339775	345369	42588				4,382,363	0	0	0	216,841,939
354092923	4271494	162,438,842	2,068,059				6,339,554	0	0	0	510,192,211
35975752	98605	66761	16595				115,200	0	0	0	35,927,313
75,178,740	4,960,597	-60,312,539	2,645,512				7,606,109	0	0	0	7,260,092
172,554,510	3,500,992	250,482,852	953,816				4,454,809	0	0	0	418,582,553
-546,990,841	20,241,761	-400,004,730	-2,760,247				17,481,515	0	0	0	-964,477,086
39,061,591	39,061,591	7,982,622	7,982,622				20,653,090	0	0	26,391,123	0
38481	38481	-38482	-38482				0	0	0	0	0
126738592	126738592	-126,738,592	-126,738,592				0	0	0	0	0
4,599	4,599	-4,599	-4,599				0	0	0	0	0
0	0	0	0				0	0	0	0	0
15,749,999	15,749,999	-15,749,999	-15,749,999				0	0	0	0	0
9,221	9,221	-9,222	-9,222				0	0	0	0	0
0	0	0	0				0	0	0	0	0
82,292	82,292	-82,291	-82,291				0	0	0	0	0
0	0	0	0				0	0	0	0	0
39,371,152	39,371,152	0	0				12,980,029	0	0	26,391,123	0
25,096,578,491	25,096,578,491	-29,821,295	-13,222,821,295				6,700,669,000	0	0	5,173,088,196	13,193,000,000
296,089,908	296,089,908	-296,089,908	-296,089,908				0	0	0	0	0
66	66	9	9				75	0	1	0	0
17	17	0	0				17	0	0	0	0
8,910	8,910	120	120				9,030	0	0	0	0
		-1,644,000,000	-1,644,000,000				-1,644,000,000	0	0	0	0
		868,000,000	868,000,000				868,000,000	0	0	0	0
		760,000,000	760,000,000				760,000,000	0	0	0	0
		368,000,000	368,000,000				368,000,000	0	0	0	0
		1,634,000,000	1,634,000,000				486,000,000	0	0	1,148,000,000	0
		3,014,000,000					0	0	0	0	0
		-20,418,750,000					0	0	0	0	0
		-380,000,000	-380,000,000				-380,000,000	0	0	0	0
		-150,000,000	-150,000,000				-150,000,000	0	0	0	0
		-2,648,000,000	-2,648,000,000				0	0	0	-2,648,000,000	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

105,408,050,502	58,594,955,856	6	6

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	395,817	0	0
0	1,436,105	0	0
0	0	0	0
0	57,370	0	0
0	12,119	0	0
0	270,520	0	0
0	37,415	0	0
0	9,113	0	0
0	27,048	0	0
0	83,716	0	0
0	139	0	0
0	433	0	0
0	1,740	0	0
0	236	0	0
0	510	0	0
0	159,794	0	0
0	352,779	0	0
0	461,977	0	0
0	153,162	0	0
0	753	0	0
0	24,349	0	0
0	61,959	0	0
0	18,205	0	0
0	2,682	0	0
0	455	0	0
0	19,125	0	0
0	30,545	0	0
0	2,471	0	0
0	762	0	0
0	1,165,085	0	0
0	123	0	0
0	119,232	0	0
0	47,470	0	0
0	3,883	0	0
0	2,635	0	0
0	3,154	0	0
0	342	0	0
0	2,711	0	0
0	15,794	0	0
0	9,795	0	0
0	104,787	0	0
0	12,743	0	0
0	36,638	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	82,728	0	0
0	18,442	0	0
0	8,737	0	0
0	5,333	0	0
0	2,113	0	0
0	679	0	0
0	17,957	0	0
0	37,989	0	0
0	310	0	0
0	6,180	0	0
0	5,532	0	0
0	35,883	0	0
0	2,261	0	0
0	54,861	0	0
0	740	0	0
0	6,178	0	0
0	22,183	0	0
0	1,266	0	0
0	1,324	0	0
0	165	0	0
0	149,927	0	0
0	1,246	0	0
0	4,219	0	0
0	1,588	0	0
0	360	0	0
0	992	0	0
0	1,324	0	0
0	29,657	0	0
0	636	0	0
0	706	0	0
0	618	0	0
0	604	0	0
0	251	0	0
0	564	0	0
0	691	0	0
0	8,292	0	0
0	77,596	0	0
0	134,134	0	0
0	57	0	0
0	868	0	0
0	2,254	0	0
0	5,709	0	0
0	4,478	0	0
0	1,878	0	0
0	576	0	0
0	2,026	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	516	0	0
0	801	0	0
0	3,028	0	0
0	1,486	0	0
0	118,425	0	0
0	12,795	0	0
0	258	0	0
0	48,901	0	0
0	22,321	0	0
0	476	0	0
0	8,466	0	0
0	16,121	0	0
0	25,492	0	0
0	106,370	0	0
0	898	0	0
0	162	0	0
0	3,076	0	0
0	1,287	0	0
0	292	0	0
0	1,046	0	0
0	523	0	0
0	1,450	0	0
0	1,257	0	0
0	5,971	0	0
0	6,294	0	0
0	38	0	0
0	84,563	0	0
0	2,400,604	0	0
0	10	0	0
0	120	0	0
0	1,773	0	0
0	362	0	0
0	10	0	0
0	2,249	0	0
0	4,840	0	0
0	1,963,230	0	0
0	3,108	0	0
0	226	0	0
0	4,826	0	0
0	9,216	0	0
0	3	0	0
0	275,398	0	0
0	140,169	0	0
0	10,330,683	0	0
0	1,610	0	0
0	1,457,117	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	12,150	0	0
0	1,471	0	0
0	4,046	0	0
0	8	0	0
0	374,045	0	0
0	117	0	0
0	10,709	0	0
0	3,531	0	0
0	8,088	0	0
0	2,132	0	0
0	3,289	0	0
0	1,028	0	0
0	278	0	0
0	22,583	0	0
0	543	0	0
0	691	0	0
0	8,939	0	0
0	12,344	0	0
0	505	0	0
0	8,905	0	0
0	505	0	0
0	30,581	0	0
0	47,214	0	0
0	40,565	0	0
0	172	0	0
0	23	0	0
0	46,232	0	0
0	1,394,411	0	0
0	1,145,642	0	0
0	16,855	0	0
0	15,000	0	0
0	2,901,790	0	0
0	47,033	0	0
0	12,443	0	0
0	258,652	0	0
0	900,668	0	0
0	272,704	0	0
0	165,718	0	0
0	363,460	0	0
0	23,108	0	0
0	94,205	0	0
0	31,500	0	0
0	1,222	0	0
0	25,521	0	0
0	258,350	0	0
0	563,477	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	12,353	0	0
0	1,015,673	0	0
0	233,750	0	0
0	75,258	0	0
0	1,287	0	0
0	2,031,251	0	0
0	457	0	0
0	133,100	0	0
0	166,880	0	0
0	22,539	0	0
0	3,724	0	0
0	10,275	0	0
0	10,313	0	0
0	275,444	0	0
0	55,889	0	0
0	102,500	0	0
0	50	0	0
0	91,875	0	0
0	1,124,569	0	0
0	6,258	0	0
0	121,153	0	0
0	1,041,059	0	0
0	125,000	0	0
0	50,608	0	0
0	660	0	0
0	28,073	0	0
0	9,428	0	0
0	39,375	0	0
0	522,007	0	0
0	10,214	0	0
0	2,599	0	0
0	3,005	0	0
0	7,843	0	0
0	69,851	0	0
0	180,625	0	0
0	2,487	0	0
0	38,750	0	0
0	3,000	0	0
0	6,000	0	0
0	15,000	0	0
0	80,859	0	0
0	67,875	0	0
0	5,238	0	0
0	4,490	0	0
0	871,120	0	0
0	9,292	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	626,368	0	0
0	7,483	0	0
0	5,238	0	0
0	5,024,386	0	0
0	36,519	0	0
0	1,322,059	0	0
0	876,615	0	0
0	195,365	0	0
0	63,100	0	0
0	10,006	0	0
0	1,871	0	0
0	1,561,588	0	0
0	67,608	0	0
0	47,788	0	0
0	33,741	0	0
0	35,024	0	0
0	22,194	0	0
0	6,640	0	0
0	74,639	0	0
0	24,375	0	0
0	4,472,500	0	0
0	7,012	0	0
0	3,963,622	0	0
0	1,027,639	0	0
0	15,629,244	0	0
0	1,383	0	0
0	669	0	0
0	1,923	0	0
0	1,251	0	0
0	846	0	0
0	8,112	0	0
0	6,437	0	0
0	115,343	0	0
0	64,147	0	0
0	256,586	0	0
0	2,067	0	0
0	5,167	0	0
0	3,063	0	0
0	1,033	0	0
0	10,996	0	0
0	5	0	0
0	182	0	0
0	50,182	0	0
0	499	0	0
0	6,404	0	0
0	5,841	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	1,765	0	0
0	4,606	0	0
0	1,990	0	0
0	220	0	0
0	2	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	15,771	0	0
0	21,947	0	0
0	22	0	0
0	7,978	0	0
0	0	0	0
0	0	0	0
0	7,303	0	0
0	28,846	0	0
0	103	0	0
0	12,875	0	0
0	57,650	0	0
0	779	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	83	0	0
0	5,822	0	0
0	0	0	0
0	0	0	0
0	620	0	0
0	0	0	0
0	627	0	0
0	370	0	0
0	9,956	0	0
0	238,791	0	0
0	0	0	0
0	779	0	0
0	312	0	0
0	7,713	0	0
0	18,130	0	0
0	0	0	0
0	125	0	0
0	0	0	0
0	139	0	0
0	2,482	0	0
0	3,013	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	1,939	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	238,792	0	0
0	42,075	0	0
0	282	0	0
0	15,999	0	0
0	0	0	0
0	460	0	0
0	746	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	680	0	0
0	325	0	0
0	0	0	0
0	0	0	0
0	550	0	0
0	318,434	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	8,501	0	0
0	1,749	0	0
0	0	0	0
0	82,687	0	0
0	1,333,750	0	0
0	6,206	0	0
0	14,184	0	0
0	0	0	0
0	34,139	0	0
0	1,684	0	0
0	111	0	0
0	5,571	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	140	0	0
0	412	0	0
0	342	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	109	0	0
0	10,261	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	19,011	0	0
0	0	0	0
0	0	0	0
0	2,064	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	20,415	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	48,760	0	0
0	2,553	0	0
0	5,532	0	0
0	0	0	0
0	2,782	0	0
0	0	0	0
0	1,635	0	0
0	4	0	0
0	0	0	0
0	0	0	0
0	30,995	0	0
0	4,476	0	0
0	4,450	0	0
0	0	0	0
0	0	0	0
0	275,200	0	0
0	0	0	0
0	0	0	0
0	277,691	0	0
0	797	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	690	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	36,995	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	4,552	0	0
0	130	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	3,694	0	0
0	2,000	0	0
0	1,895	0	0
0	376	0	0
0	11,264	0	0
0	0	0	0
0	2,630	0	0
0	0	0	0
0	1,103,730	0	0
0	1,461	0	0
0	299	0	0
0	3,841	0	0
0	17,443	0	0
0	990	0	0
0	4,115	0	0
0	226	0	0
0	3,177	0	0
0	1,244	0	0
0	14,465	0	0
0	0	0	0
0	0	0	0
0	16,620	0	0
0	0	0	0
0	215	0	0
0	1,785	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	353	0	0
0	8,689	0	0
0	0	0	0
0	3,890	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	6,373	0	0
0	2,800	0	0
0	1,400	0	0
0	5,458	0	0
0	379	0	0
0	980	0	0
0	723,439	0	0
0	1,735	0	0
0	185	0	0
0	0	0	0
0	3,165	0	0
0	0	0	0
0	359	0	0
0	1,466	0	0
0	3,250	0	0
0	95	0	0
0	1,812	0	0
0	1,450	0	0
0	1,400	0	0
0	2,120	0	0
0	1,043	0	0
0	21,630	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	58,129	0	0
0	5,139	0	0
0	5,597	0	0
0	7,260	0	0
0	701	0	0
0	0	0	0
0	334	0	0
0	19,181	0	0
0	0	0	0
0	0	0	0
0	269	0	0
0	312	0	0
0	4,830	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	5,776	0	0
0	6,054	0	0
0	0	0	0
0	49,612	0	0
0	988	0	0
0	3	0	0
0	532	0	0
0	22,495	0	0
0	591	0	0
0	10,422	0	0
0	3,899	0	0
0	7,844	0	0
0	2,271	0	0
0	238	0	0
0	245,536	0	0
0	985	0	0
0	673	0	0
0	2,103,068	0	0
0	892,000	0	0
0	352	0	0
0	83,706	0	0
0	18,849	0	0
0	8,247	0	0
0	171,724	0	0
0	102,307	0	0
0	5,264	0	0
0	500,797	0	0
0	609,812	0	0
0	351,935	0	0
0	167,036	0	0
0	162,531	0	0
0	155,028	0	0
0	0	0	0
0	0	0	0
0	1,759	0	0
0	651	0	0
0	0	0	0
0	1,005	0	0
0	672	0	0
0	0	0	0
0	8,280	0	0
0	84,984	0	0
0	2,308	0	0
0	0	0	0
0	581	0	0
0	4,255	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	893	0	0
0	0	0	0
0	0	0	0
0	40,942	0	0
0	0	0	0
0	339	0	0
0	7,535	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	17,278	0	0
0	94	0	0
0	1,618	0	0
0	61,433	0	0
0	392	0	0
0	3,706	0	0
0	5,175	0	0
0	52,332	0	0
0	3,466	0	0
0	0	0	0
0	0	0	0
0	3	0	0
0	0	0	0
0	696,946	0	0
0	198	0	0
0	0	0	0
0	213	0	0
0	1,188	0	0
0	101	0	0
0	0	0	0
0	0	0	0
0	489	0	0
0	1,028	0	0
0	120	0	0
0	459	0	0
0	0	0	0
0	131	0	0
0	0	0	0
0	149,413	0	0
0	18,308	0	0
0	14,138	0	0
0	4,896	0	0
0	1,903	0	0
0	3,522	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	66,477	0	0
0	0	0	0
0	647	0	0
0	0	0	0
0	965	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	750	0	0
0	416	0	0
0	0	0	0
0	2,248	0	0
0	0	0	0
0	1,195	0	0
0	507,686	0	0
0	12,782	0	0
0	11,324,049	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	2,624,632	0	0
0	0	0	0
0	2,226,504	0	0
0	0	0	0
0	599	0	0
0	853,481	0	0
0	119,350	0	0
0	46,731	0	0
0	0	0	0
0	1,839	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	33,637	0	0
0	106,612	0	0
0	40,906	0	0
0	0	0	0
0	0	0	0
0	37,891	0	0
0	9,301	0	0
0	507,835	0	0
0	0	0	0
0	0	0	0
0	147,115	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	2,293	0	0
0	152,680	0	0
0	6,540	0	0
0	0	0	0
0	433	0	0
0	184	0	0
0	1,191	0	0
0	0	0	0
0	0	0	0
0	665	0	0
0	1,341	0	0
0	331	0	0
0	56,637	0	0
0	0	0	0
0	3,242	0	0
0	6,007	0	0
0	1,876	0	0
0	0	0	0
0	32,578	0	0
0	405	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	14,576	0	0
0	10,254	0	0
0	0	0	0
0	2	0	0
0	0	0	0
0	5,610	0	0
0	2,930	0	0
0	15,938	0	0
0	0	0	0
0	35,800	0	0
0	42,140	0	0
0	9,639	0	0
0	496,762	0	0
0	468	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	7,261	0	0
0	44,474	0	0
0	436,261	0	0
0	901	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	6,400	0	0
0	430,095	0	0
0	0	0	0
0	102,621	0	0
0	711	0	0
0	10,000	0	0
0	327	0	0
0	33,000	0	0
0	163,526	0	0
0	192,114	0	0
0	16	0	0
0	3,343	0	0
0	4,326,467	0	0
0	0	0	0
0	373,376	0	0
0	33,252	0	0
0	108,579	0	0
0	0	0	0
0	356,250	0	0
0	75,233	0	0
0	1,914,376	0	0
0	17,220	0	0
0	307	0	0
0	0	0	0
0	43,708	0	0
0	115	0	0
0	137,341	0	0
0	442,733	0	0
0	310,996	0	0
0	0	0	0
0	84,936	0	0
0	125,660	0	0
0	38,438	0	0
0	2,424	0	0
0	564,199	0	0
0	0	0	0
0	696	0	0
0	72,500	0	0
0	364,375	0	0
0	11	0	0
0	0	0	0
0	0	0	0
0	1,279	0	0
0	1,647	0	0
0	0	0	0
0	29,006	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	176	0	0
0	1,481,538	0	0
0	61,456	0	0
0	0	0	0
0	76,623	0	0
0	0	0	0
0	130	0	0
0	0	0	0
0	271,914	0	0
0	73,918	0	0
0	0	0	0
0	45,078	0	0
0	72	0	0
0	12,611	0	0
0	0	0	0
0	0	0	0
0	70	0	0
0	119,615	0	0
0	0	0	0
0	19	0	0
0	5,340	0	0
0	0	0	0
0	0	0	0
0	1,132,749	0	0
0	94,041	0	0
0	0	0	0
0	0	0	0
0	1,442	0	0
0	573,016	0	0
0	180,134	0	0
0	13	0	0
0	0	0	0
0	156,423	0	0
0	0	0	0
0	15,202	0	0
0	187,869	0	0
0	13,756	0	0
0	315,824	0	0
0	0	0	0
0	3,506	0	0
0	12,144	0	0
0	356	0	0
0	517,907	0	0
0	0	0	0
0	225,167	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	12,768	0	0
0	998,391	0	0
0	19,046	0	0
0	0	0	0
0	117,879	0	0
0	98,928	0	0
0	0	0	0
0	794,994	0	0
0	3,496	0	0
0	0	0	0
0	5,858	0	0
0	10,313	0	0
0	4,404	0	0
0	0	0	0
0	1,168,263	0	0
0	40,000	0	0
0	37,629	0	0
0	0	0	0
0	0	0	0
0	90,601	0	0
0	511,115	0	0
0	0	0	0
0	143,378	0	0
0	0	0	0
0	194,711	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	37,475	0	0
0	0	0	0
0	493,166	0	0
0	0	0	0
0	0	0	0
0	5,995	0	0
0	0	0	0
0	564	0	0
0	0	0	0
0	237,046	0	0
0	0	0	0
0	26,020	0	0
0	44,134	0	0
0	916,980	0	0
0	297,220	0	0
0	48,425	0	0
0	1,045,847	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	62,194	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	4,404	0	0
0	121,785	0	0
0	10,903	0	0
0	1,667,876	0	0
0	240,528	0	0
0	62,835	0	0
0	9,313	0	0
0	94,651	0	0
0	4,404	0	0
0	0	0	0
0	0	0	0
0	464,418	0	0
0	0	0	0
0	1,500,000	0	0
0	648,325	0	0
0	278,250	0	0
0	0	0	0
0	176,807	0	0
0	32,500	0	0
0	13,080	0	0
0	0	0	0
0	0	0	0
0	21,094	0	0
0	14,503	0	0
0	0	0	0
0	850,000	0	0
0	0	0	0
0	27,970	0	0
0	9,518	0	0
0	0	0	0
0	137,722	0	0
0	194,928	0	0
0	2,209	0	0
0	27,973	0	0
0	58,904	0	0
0	0	0	0
0	134,375	0	0
0	75,360	0	0
0	0	0	0
0	166,500	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	25,312	0	0
0	0	0	0
0	43,512	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	12,000	0	0
0	833,000	0	0
0	0	0	0
0	31,178	0	0
0	8,816	0	0
0	4,471	0	0
0	369,703	0	0
0	212,900	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	52,500	0	0
0	7,882	0	0
0	565,843	0	0
0	24,826	0	0
0	30,360	0	0
0	0	0	0
0	0	0	0
0	18,000	0	0
0	0	0	0
0	0	0	0
0	2,447,609	0	0
0	47,589	0	0
0	9,518	0	0
0	25,788	0	0
0	0	0	0
0	28,554	0	0
0	0	0	0
0	3,453	0	0
0	217,780	0	0
0	0	0	0
0	9,313	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	55,089	0	0
0	137,722	0	0
0	0	0	0
0	34,115	0	0
0	0	0	0
0	187,000	0	0
0	0	0	0
0	2,140	0	0
0	2,140	0	0
0	0	0	0
0	6,475	0	0
0	706,847	0	0
0	0	0	0
0	4,361	0	0
0	0	0	0
0	20,156	0	0
0	0	0	0
0	6,475	0	0
0	30,517	0	0
0	33,200	0	0
0	270,431	0	0
0	155,625	0	0
0	88,125	0	0
0	0	0	0
0	0	0	0
0	66,486	0	0
0	146,487	0	0
0	4,548	0	0
0	13,961	0	0
0	0	0	0
0	3,152	0	0
0	109,038	0	0
0	13,958	0	0
0	0	0	0
0	70,631	0	0
0	15,000	0	0
0	26,250	0	0
0	122,298	0	0
0	39,375	0	0
0	1,938	0	0
0	15,900	0	0
0	0	0	0
0	414	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	26,875	0	0
0	380,000	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	38,955	0	0
0	0	0	0
0	302	0	0
0	0	0	0
0	0	0	0
0	61,250	0	0
0	3,352	0	0
0	68,757	0	0
0	62,307	0	0
0	1,563	0	0
0	0	0	0
0	55,519	0	0
0	0	0	0
0	174	0	0
0	12,813	0	0
0	0	0	0
0	115,343	0	0
0	0	0	0
0	0	0	0
0	64,147	0	0
0	653	0	0
0	91,811	0	0
0	26,088	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	5,493,547	0	0
0	0	0	0
0	27,750,527	0	0
0	0	0	0
0	645	0	0
0	1,017	0	0
0	0	0	0
0	0	0	0
0	1,113	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	11,825	0	0
0	252,200	0	0
0	0	0	0
0	70,429	0	0
0	1,020	0	0
0	13,047	0	0
0	7,470	0	0
0	4,868	0	0
0	2,022	0	0
0	14,423	0	0
0	21,250	0	0
0	0	0	0
0	0	0	0
0	134	0	0
0	93,800,000	0	0
0	11,000,000	0	0
0	195	0	0
0	0	0	0
0	24	0	0
0	6,980	0	0
0	2,294	0	0
0	4	0	0
0	83,205	0	0
0	4,696	0	0
0	229	0	0
0	608	0	0
0	45,207	0	0
0	2,925	0	0
0	207	0	0
0	164	0	0
0	219,792	0	0
0	42,938	0	0
0	264	0	0
0	2,015	0	0
0	119	0	0
0	45	0	0
0	3	0	0
0	166,979	0	0
0	46	0	0
0	392	0	0
0	74	0	0
0	438	0	0
0	2,925	0	0
0	1,708	0	0
0	455,790	0	0
0	1,095	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	6	0	0
0	478	0	0
0	1,491	0	0
0	603	0	0
0	318,859	0	0
0	73,993	0	0
0	5,738	0	0
0	3,486	0	0
0	157,285	0	0
0	90,799	0	0
0	251	0	0
0	287,419	0	0
0	10	0	0
0	2,361	0	0
0	368	0	0
0	1,166	0	0
0	7	0	0
0	284	0	0
0	29	0	0
0	78,711	0	0
0	4,233	0	0
0	18	0	0
0	9,929	0	0
0	59	0	0
0	17	0	0
0	3	0	0
0	79,324	0	0
0	1,042	0	0
0	2,551	0	0
0	176	0	0
0	77	0	0
0	5,961	0	0
0	518,334	0	0
0	64	0	0
0	41,655	0	0
0	249	0	0
0	65,904	0	0
0	91	0	0
0	263	0	0
0	4	0	0
0	217	0	0
0	2,361	0	0
0	1,717	0	0
0	1,158	0	0
0	27,114	0	0
0	21,071	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	137	0	0
0	62	0	0
0	9	0	0
0	137,893	0	0
0	169,078	0	0
0	155,443	0	0
0	4,778	0	0
0	942,496	0	0
0	13	0	0
0	20,599	0	0
0	2,452	0	0
0	4,177,971	0	0
0	60,473	0	0
0	1,656,319	0	0
0	419,348	0	0
0	2,720	0	0
0	7,789	0	0
0	14	0	0
0	3,034	0	0
0	85,296	0	0
0	3,670	0	0
0	199	0	0
0	70,747	0	0
0	798	0	0
0	271	0	0
0	268,258	0	0
0	914	0	0
0	457	0	0
0	206	0	0
0	98	0	0
0	11,169	0	0
0	8,872	0	0
0	60	0	0
0	565	0	0
0	834	0	0
0	73,873	0	0
0	3,650	0	0
0	17,473	0	0
0	1,204	0	0
0	102,854	0	0
0	102,863	0	0
0	388	0	0
0	71,243	0	0
0	29,764	0	0
0	799,451	0	0
0	79	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	954	0	0
0	246	0	0
0	187	0	0
0	3,340	0	0
0	3,776	0	0
0	871	0	0
0	42,518	0	0
0	1,968	0	0
0	745	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
20,625,000,000	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	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
270,100,248	0	0	0
0	0	0	0
8,662,632	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
1,991,578	0	0	0
0	0	0	0
0	0	0	0
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
28,949,695	0	0	0
2,032,580	0	0	0
0	0	0	0
8,344,176	0	0	0
2,058,493	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
11,146,607	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
20,516,579	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	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
50,972,179	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
6,233,947	0	0	0
0	0	0	0
0	0	0	0
40,649,696	0	0	0
0	0	0	0
0	0	0	0
19,247,853	0	0	0
9	0	1	0
0	0	0	0
0	0	0	0
4	0	-1	0
141,978,439	0	-1	0
0	0	0	0
0	0	0	0
96,849	0	0	0
26,054	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	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	-1	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	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
3,509	0	0	0
0	0	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	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	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

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

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
662,602,222	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	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
395,710,454	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,450,724	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

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
79,685	0	0	0
1,493	0	0	0
0	0	0	0
0	0	0	0
3,141	0	0	0
7,121	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

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
96,504	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
151,079,347	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

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

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

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
1,304,161,278	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	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
83,919,418	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	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
773,864,356	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

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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,671,314,887	0	0	0
0	0	0	0
0	0	0	0
6,029,582	0	0	0
0	0	0	0
649,873	0	0	0
0	0	0	0
0	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
11,281,627	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,630,641	0	0	0
0	0	0	0
0	0	1	1
13,733,966	0	0	0
1,256,803	0	0	0
2,356,505	0	0	0
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
2,492,940	0	1	0
0	0	0	0
321,293	0	0	0
0	0	0	0
0	0	0	0
487,399	0	0	0
2,956,989	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
797,447	0	0	0
0	0	0	0
0	0	0	0
67,347	0	0	0
0	0	0	0
0	0	0	0
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	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
1,579,980	0	0	0
18,708,316	0	0	0
0	0	0	0
0	0	0	0
0	42,712,692	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
18,378,230	0	-1	0
2,146	0	0	0
0	0	0	0
856,521,999	0	0	0
210,303	0	0	0
0	0	0	0
0	0	0	0
2,689,707	0	0	0
111,776	0	0	0
18,849,102	0	0	0
43,623,658	0	0	0
46,231,694	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	0	0
0	0	0	0
0	0	0	0
0	0	0	0
9,446,929	0	0	0
50,307,675	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
8,535,671	0	-1	0
750,768	0	0	0
0	0	0	0
0	0	0	0
1,930,696	0	1	0
14,921	0	-1	0
56,048	0	0	0
5,605,054	0	0	0
0	0	0	0
12,833,975	0	0	0
587,382	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
14,296,518	0	0	0
4,200	0	0	0
0	0	0	0
3,774,210	0	0	0
71,696	0	0	0
0	0	0	0
269,302,163	0	0	0
0	0	0	0
0	0	0	0
10,382,633	0	0	0
0	0	0	0
29,263,537	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,224,386	0	0	0
34,028,119	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	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,299,039	0	0	0
9,636	0	0	0
415,170	0	0	0
416,320	0	0	0
846,181	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
352,963	0	0	0
1,109,677	0	1	1
3,295,822	0	0	0
7,310,234	0	0	0
2,422,473	0	-1	0
86,356,631	0	0	0
0	0	0	0
0	0	0	0
25	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,192,261	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
10,494	0	0	0
244,462	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
4,618	0	0	0
0	0	0	0
0	0	0	0
590,132	0	0	0
6,074,925	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,704,622	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
728,769	0	0	0
0	0	0	0
0	0	0	0
19,502	0	0	0
0	0	0	0
230,918	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
6,850,502	0	0	0
578,548	0	0	0
0	0	0	0
25,895	0	0	0
306,616	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
116,561	0	-1	0
20,116	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

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
145,453	0	1	0
12,284	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,345,000	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
54,905	0	0	0
0	0	0	0
0	0	0	0
18,025	0	0	0
137,217	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
7,010	0	0	0
0	0	0	0
0	0	0	0
409,049	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
51,122	0	1	0
57,203	0	0	0
0	0	0	0
2,762	0	0	0
0	0	0	0
0	0	0	0
233	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
25,481,715	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,835,848	0	0	0
701,084	0	0	0
0	0	0	0
26	0	0	0
0	0	-1	-1
695,147	0	0	0
8,229,992	0	1	0
0	0	0	0
0	0	0	0
45,911	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,862,625	0	0	0
3,845,693	0	0	0
0	0	0	0
37	0	0	0
0	0	0	0
2,871	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
358,189	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
4,648	0	1	1
55,032	0	0	0
0	0	0	0
0	0	0	0
25,333	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
198,043	0	0	0
0	0	0	0
5,631	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
166,397	0	0	0
1,970,284	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
259,087	0	0	0
0	0	0	0
0	0	0	0
3,155,522	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,724,127	0	0	0
446,287	0	0	0
0	0	0	0
35,712	0	0	0
38,988	0	0	0
0	0	0	0
2,612,988	0	0	0
8,113,930	0	0	0
1,328,892	0	0	0
1,238,828	0	1	0
0	0	0	0
1,380,598	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	1
664,630	0	-1	0
0	0	0	0
0	0	0	0
8,252	0	0	0
135,267	0	1	0
420,174	0	0	0
389,008	0	1	0
150,114	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
874,090	0	1	0
0	0	0	0
0	0	0	0
2,406,864	0	0	0
6,807	0	1	1
562,378	0	0	0
0	0	0	0
1,321,504	0	0	0
5,453	0	-1	0
726,001	0	0	0
21,177	0	1	0
0	0	0	0
0	0	0	0
6,907,833	0	-1	0
0	0	0	0
1,471,650	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
8,173,410	0	0	0
11	0	0	0
0	0	0	0
2,070,422	0	0	0
0	0	0	0
0	0	0	0
240,795	0	1	0
0	0	0	0
195,190	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,351	0	0	0
16,002	0	1	1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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
1,058	0	0	0
0	0	0	0
0	0	0	0
33,786	0	0	0
39,283	0	0	0
0	0	0	0
74,003	0	0	0
0	0	0	0
0	0	0	0
356,301	0	0	0
0	0	0	0
484,243	0	0	0
0	0	0	0
0	0	0	0
207,288	0	0	0
123,064	0	-1	0
617,862	0	0	0
0	0	0	0
0	0	0	0
61,224	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
3,283,183	0	0	0
38	0	0	0
27,357	0	0	0
561,865,846	0	0	0
498,915	0	-1	0
0	0	0	0
0	0	0	0
225,734,407	0	1	0
0	0	0	0
0	0	0	0
30,684,189	0	0	0
0	0	0	0
5,675,265	0	0	0
73,527	0	0	0
1,343,554	0	0	0
680,102	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,118,317	0	0	0
83,979,920	0	0	0
4,914,429	0	0	0
0	0	0	0
13,750,895	0	0	0
0	0	0	0
4,636	0	0	0
2,899,019	0	0	0
88,619	0	0	0
2,385,039	0	-1	0
78,230,620	0	0	0
33,021,469	0	-1	0
81,331,204	0	0	0
610,334	0	-1	0
0	0	0	0
0	0	0	0
9,173,164	0	-1	0
785,022	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,215	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
240,812	0	0	0
40,926	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
68	0	0	0
388,590	0	0	0
16,156	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
283	0	0	0
0	0	0	0
2,566	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,626,009	0	0	0
51	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
18,766,284	0	0	0
0	0	0	0
25,159,777	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
76,435,541	0	-1	0
0	0	0	0
0	0	0	0
348,715,351	0	0	0
99,587,050	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

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
34,824,287	0	-1	-1
18,819	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,688,537	0	0	0
0	0	-1	-1
0	0	0	0
610,185	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
369,882	0	-1	0
6,047,782	0	-1	0
3,212,706	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,020,239	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
81,731	0	1	0
3,256	0	0	0
109,607	0	-1	-1
15,135	0	0	0
0	0	0	0
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	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
7,142	0	0	0
5,207,049	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
839,260	0	0	0
0	0	0	0
8,764,604	0	1	0
479,653	0	0	0
567,959	0	0	0
863,778	0	0	0
230,076	0	0	0
0	0	0	0
0	0	0	0
48,406	0	0	0
382,942	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
7,907	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
589,801	0	0	0
6,671,147	0	1	0
426,062	0	0	-1
2,241,189	0	0	0
679,047	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,606,110	0	0	0
408,340	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
2,151,132	0	0	0
1,091,678	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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

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
668,393	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
16,492,838	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	284,431,100	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
28,251,528	0	0	0
0	0	0	0
5,336,215	0	0	0
5,165,032	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

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

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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	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

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	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	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
921	0	1	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	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

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	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

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
0	0	0	0
0	0	0	0
11,924,227	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
598,200	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	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
2,972,730	0	-1	0
187,769,491	0	0	0
0	0	0	0
14,652,135	0	1	0
5,256	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
284	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
222,679,686	0	0	0
0	0	0	0
244,042,795	0	0	0
197,069	0	0	0
2,418,853	0	1	0
515,665	0	0	0
101,946	0	0	0
154,021,538	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
87,850,825	0	0	0
65,081,709	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	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	0	0	0
0	0	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
45,709,854	0	0	0
7,794,573	0	0	0
40,731,459	0	-1	0
0	0	0	0
44,972	0	0	0
900,159	0	0	0
12,526,783	0	0	0
39,310,378	0	0	0
0	0	0	0
5,071,548	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
4,550,418	0	0	0
0	0	0	0
12,955,542	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	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	-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	-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

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	1	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	1
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	1	0
0	0	-1	-1
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
1,574,341	0	0	0
798,777	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
30,549,553	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
8,718,464	0	0	0
6,953,428	0	0	0
17,343,157	0	1	0
4,968,156	0	0	0
3,092,125	0	0	0
32,837,802	0	0	0
11,073,109	0	0	0
14,822,168	0	0	0
42,013	0	0	0
62,170,062	0	1	0
25,334,518	0	0	0
81,309,745	0	0	0
2,042,617	0	1	0
47,937,722	0	0	0
838,367	0	0	0
10,033,631	0	0	0
5,543,815	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
8,481,011	0	0	0
1,821,111	0	0	0
7,364,233	0	0	0
4,156,059	0	1	0
15,347,284	0	-1	0
38,207,089	0	0	0
1,003,069	0	0	0
59,429,355	0	1	0
11,130,481	0	0	0
8,575,543	0	0	0
10,898,604	0	0	0
2,009,207	0	-1	0
3,997,292	0	0	0
1,312,662	0	0	0
7,780,409	0	0	0
7,985,408	0	1	0
1,385,318	0	0	0
995,184	0	-1	0
3,009,636	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
668,393	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
4,147,743	0	1	0
0	0	0	0
8,909,382	0	0	0
0	0	0	0
0	0	0	0
3,400,792	0	0	0
1,950,708	0	0	0
16	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
3,956,305	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	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	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
30,056,804	0	0	0
0	0	0	0
41,492,329	0	0	0
0	0	0	0
0	0	0	0
896,453	0	0	0
0	0	0	0
48,796,877	0	0	0
3,821,370	0	0	0
28,392,548	0	0	0
0	0	0	0
19,561,546	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,357,179	0	0	0
10,111,500	0	0	0
72,774,987	0	0	0
0	0	0	0
5,534,879	0	-1	0
9,984,601	0	0	0
1,831,264	0	0	0
7,520,803	0	0	0
0	0	0	0
138	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
4,892,384	0	0	0
914,133	0	0	0
0	0	0	0
0	0	0	0
6,969,895	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

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	-1	0
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
0	0	0	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	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
14,729,359	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
7,588,693	0	0	0
1,472,060	0	-1	0
0	0	0	0
80,638	0	0	0
0	0	0	0
1,016,352	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
715,250	0	0	0
0	0	0	0
0	0	0	0
18,475	0	0	0
83,297	0	0	0
0	0	0	0
0	0	0	0
320,190	0	1	0
0	0	0	0
681,922	0	1	0
1,049,648	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
46,068,994	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
175,039	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
11,840,077	0	0	0
0	0	0	0
4,597,727	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,215,706	0	0	0
0	0	0	0
1,054,042	0	-1	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	-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	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

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

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	89,801,883	0	0
0	0	0	0
0	0	0	0
0	0	0	0
34,305,165	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
75,115	0	-1	0
0	0	-1	-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
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	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
0	0	0	0
0	0	0	0
0	0	0	0
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
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
15,409,003	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	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
0	100,079,243	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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

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

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

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

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

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	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	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,362,807,389	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	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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	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

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

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

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

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	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	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	792,000,000	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
0	0	0	0
0	0	0	0
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

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	1	1
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	-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	-1	-1
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	0
0	0	0	0
0	0	0	0
0	0	0	1
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	-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	-1	-1
0	0	1	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	-1	-1
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	1
0	0	0	0
0	0	-1	-1
0	0	-1	-1
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	1	1
0	0	0	0
0	0	1	0
0	0	-1	0
0	0	-1	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	0	0
0	0	0	0
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	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
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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	1
0	0	0	0
0	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	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	0
0	0	0	0
0	0	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

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	-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	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	0
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
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

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
68,800	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
5,008	0	0	0
0	0	0	0
0	0	0	0
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	44,700,000	0	0
0	101,712,317	0	0
9	0	0	0
33,674	0	0	0
27,162	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,406,103	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
1,000,000,000	207,880,616	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
14,726,677	0	0	0
8	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
246,701,116	0	0	0
0	0	0	0
8,026,059	0	0	0
0	0	0	0
0	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	71,131,323	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
12,146,590	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
3,158,222	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
327,408	0	0	0
0	0	0	0
94,779	0	0	0
0	0	0	0
0	0	0	0
156	0	-1	0
0	0	0	0
801	0	0	0
379	0	0	0
87	0	0	0
1,211	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
59,313,970	0	0	0
0	0	0	0
5,311,864	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
1,545,342,459	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
919,980	0	-1	-1
22,040	0	0	0
3,744,103	0	-1	0
0	0	0	0
1,536,765	0	0	0
6,678,745	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
876,545,292	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	5,896,163,702	0	0
641,778,762	0	0	0
-267,597,673	0	0	0
0	0	0	0
1,092,520	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
7,406,984,036	0	0	0
0	0	0	0
64,040,794	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,143,489,032	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,365,423,456	0	1	0
237,447,722	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
-1,629,289,168	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
7,814,164,515	0	0	0
0	0	0	0
35,078,803	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
65,622,041	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,574,196,994	0	0	0
14,620,306,285	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,935,069,216	0	0	0
526,944,515	0	0	0
8,434,612,196	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,091,954,017	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

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
49,869,628	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,092,885,805	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
916,131,204	0	0	0
0	5,967,037,734	0	0
151,617,657	0	0	0
28,829,338	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,111,699	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,591,764	0	0	0
1,383,670	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,790,880	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
37,150,972	0	1	0
170,221,152	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
24,555,697	0	0	0
0	0	0	0
5,789,676	0	0	0
0	0	0	0
9,320,786	0	0	0
0	0	0	0
0	0	0	0
82,522,972	0	-1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
3,239,238	0	1	0
0	0	0	0
29,754,699	0	0	0
0	0	0	0
3,330,106	0	0	0
0	0	0	0
0	0	0	0
3,693,619	0	0	0
265,066	0	0	0
0	0	0	0
127	0	0	0
7,868,025	0	0	0
35,771,326	0	0	0
0	0	0	0
7,225,844	0	-1	0
31,413,075	0	0	0
16,086,603	0	-1	-1
1,416,396	0	-1	0
11,651,629	0	0	0
17,341,381	0	-1	0
68,366	0	0	0
4,647,758	0	0	0
0	0	0	0
0	0	0	0
331,927	0	0	0
17,982	0	1	0
8,818,061	0	0	0
1,324,907	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
1,893,160	0	-1	0
22,460,891	0	0	0
0	0	0	0
609,468	0	0	0
39,294	0	-1	0
422,211	0	0	0
0	0	0	0
1,515,036	0	0	0
24,570,892	0	0	0
3,198,209	0	-1	0
21,141,581	0	0	0
0	0	0	0
2,727,240	0	0	0
3,250	0	0	0
4,147,434	0	0	0
2,730,917	0	-1	0
47,670,436	0	-1	0
93,860	0	0	0
1,313,097	0	0	0
412,412	0	0	0
869,443	0	0	0
63,834,919	0	0	0
7,408,789	0	0	0
4,771,625	0	1	0
37,861	0	-1	0
0	0	0	0
777,510	0	0	0
3,526,368	0	0	0
4,608	0	0	0
107,003	0	1	0
2,817,098	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-1,846,981,923	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
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
89,885	0	0	0
0	0	0	0
7,098,549	0	0	0
2,654,291	0	0	0
627,562,423	0	0	0
0	233,600,587	0	0
0	307,852	0	0
0	150,295	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	270,423	0	0
0	0	0	0
0	10,437	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	1,820	0	0
0	0	0	0
0	12,517	0	0
0	0	0	0
0	0	0	0
0	109,833	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	4,023	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	51,010	0	0
0	2,591	0	0
0	0	0	0
0	0	0	0
0	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	0	0	0
0	0	0	0
0	193,585	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	60,222	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	679	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	14	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	163	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	220	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	35,431	0	0
0	0	0	0
0	0	0	0
0	518,334	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	1,078	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	103	0	0
0	103	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	467	0	0
0	467	0	0
0	467	0	0
0	463	0	0
0	1,919	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	1,629,386	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	490,239	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	245	0	0
0	0	0	0
0	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	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	6,801	0	0
0	0	0	0
0	150	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	102,894	0	0
0	0	0	0
0	1,541	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	2,522	0	0
0	0	0	0
0	63	0	0
0	698	0	0
0	0	0	0
0	0	0	0
0	361,052	0	0
0	0	0	0
0	63	0	0
0	0	0	0
0	5,944	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	1,477	0	0
0	2,818	0	0
0	82	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
837,980	0	0	0
548,808	0	0	0
322,142	0	0	0
118,699	0	0	0
4,797,467	0	0	0
168,096	0	0	0
2,500,486	0	0	0
24,364	0	0	0
47,420	0	0	0
66,327,461	0	0	0
225,234	0	0	0
956	0	0	0
2,272,417	0	0	0
2,160,427	0	0	0
1,707,324	0	0	0
6,253,295	0	0	0
1,356,200	0	0	0
188,515	0	0	0
13,887,046	0	0	0
13,138	0	0	0
5,101,118	0	0	0
10,312,138	0	0	0
4,737	0	0	0
140	0	0	0
210	0	0	0
384,243	0	0	0
0	0	0	0
3,983,793	0	0	0
5,937,179	0	0	0
357,374	0	0	0
4,318,370	0	0	0
905,746	0	0	0
164,431	0	0	0
957,886	0	0	0
12,408,362	0	0	0
11,030,649	0	0	0
63,359	0	0	0
2,018,406	0	0	0
4,770,761	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
1,278,971	0	0	0
4,128,916	0	0	0
11,475	0	0	0
90,317,571	0	-1	0
251,393	0	0	0
657,723	0	0	0
31,365,471	0	0	0
61,853,550	0	0	0
69,519,650	0	0	0
328,862	0	0	0
1,994,566	0	0	0
60,096,248	0	0	0
497,813	0	0	0
6,634,055	0	0	0
880,417	0	0	0
164,431	0	0	0
243,935	0	0	0
475,858	0	0	0
5,285,493	0	0	0
10,520,390	0	0	0
12,536,461	0	0	0
58,369	0	0	0
364,545,474	0	0	0
690,259	0	0	0
11,502,011	0	0	0
294,558	0	0	0
386,960	0	0	0
273,253	0	0	0
250,172	0	0	0
33,885,866	0	0	0
505,309	0	0	0
723,533	0	1	0
1,163	0	0	0
422,194	0	0	0
2,916,409	0	0	0
766,663	0	0	0
455,113	0	0	0
1,533,394	0	0	0
337,506	0	0	0
84,376	0	0	0
283,147	0	0	0
7,746,053	0	1	0
703,782	0	0	0
19,288	0	0	0
10,459,145	0	0	0
10,891	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
659,831	0	0	0
2,133,149	0	0	0
58,584	0	0	0
26,987,677	0	0	0
334,004,850	0	0	0
3,999,593	0	-1	0
0	0	0	0
263	0	0	0
27,864,501	0	0	0
301,645	0	0	0
227,298	0	0	0
761,948	0	0	0
140,260,776	0	0	0
8,138,220	0	0	0
17,358	0	0	0
32,252,960	0	1	0
3,601,068	0	0	0
6,230	0	0	0
31,382	0	0	0
163,522	0	0	0
115,090	0	0	0
337,344	0	0	0
36,982	0	0	0
7,509,604	0	0	0
5,281,770	0	0	0
135,120	0	0	0
3,156,075	0	0	0
1,890,011	0	0	0
2,383,917	0	0	0
15,612,378	0	0	0
40	0	0	0
362,314	0	0	0
417,649	0	0	0
34,246,171	0	0	0
130,599	0	0	0
92,547	0	0	0
20,314,882	0	0	0
9,243,607	0	0	0
102,139	0	0	0
3,347	0	0	0
27,290,732	0	0	0
19,041,946	0	-1	0
2,306,891	0	0	0
34,319,644	0	0	0
240,339	0	0	0
1,090,115	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
2,415,009	0	0	0
886,291	0	0	0
6,162,943	0	0	0
0	0	0	0
9,174,379	0	0	0
5,358,961	0	1	0
0	0	0	0
5,298,814	0	0	0
33,550	0	0	0
8,560,663	0	0	0
64,491	0	0	0
68,390	0	0	0
328,083	0	0	0
259,261	0	0	0
101,284	0	0	0
0	0	0	0
6,983,489	0	0	0
0	0	0	0
16,260,272	0	0	0
71,270,092	0	0	0
289,529,433	0	0	0
13,900,696	0	0	0
7,027	0	0	0
0	0	0	0
652,778	0	0	0
598	0	0	0
7,128,170	0	0	0
114,727,140	0	0	0
56,360,893	0	0	0
71,701,471	0	0	0
12,449	0	0	0
299,998	0	0	0
156,910	0	0	0
10,246,243	0	0	0
6,864	0	0	0
3,506	0	0	0
7,297,261	0	0	0
83,260,186	0	0	0
2,018,367	0	0	0
2,977,781	0	0	0
246,389,509	0	-1	0
0	0	0	0
19,910,883	0	0	0
630,010	0	0	0
11,254,667	0	0	0
24,568,391	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
3,616,081	0	0	0
9,927,405	0	0	0
341,426	0	0	0
14,661,820	0	0	0
80,904,067	0	0	0
91,153	0	0	0
63,566	0	0	0
1,222,520	0	0	0
3,607,544	0	0	0
178,596	0	0	0
687,843	0	0	0
92	0	0	0
92	0	0	0
0	0	0	0
70,609	0	0	0
0	0	0	0
5,849	0	0	0
635,971	0	0	0
3,737,731	0	0	0
2,229,852	0	0	0
2,750	0	0	0
2,758	0	0	0
485,429	0	0	0
17,339	0	0	0
145,988	0	0	0
41,008	0	0	0
3,476	0	0	0
254,399	0	0	0
1,222,186	0	0	0
1,939,289	0	0	0
428,477	0	0	0
13,592,642	0	0	0
1,140,729	0	0	0
400,235	0	0	0
328,340	0	0	0
543,726	0	0	0
19,292	0	0	0
21,264	0	0	0
0	0	0	0
105,045	0	0	0
639,460	0	0	0
39,764	0	0	0
637,399	0	0	0
0	0	0	0
705,949	0	0	0
802,671	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
344,966	0	0	0
20,451	0	0	0
35,773	0	0	0
0	0	0	0
823,769	0	0	0
160,391	0	0	0
536,186	0	0	0
6,910	0	0	0
12,296,562	0	0	0
13,820,813	0	0	0
26,778,968	0	0	0
734,860	0	0	0
115,615,657	0	0	0
0	0	0	0
255	0	0	0
0	0	0	0
62,270	0	0	0
1,898,266	0	0	0
1,495,949	0	0	0
0	0	0	0
8,193,865	0	0	0
40,744,427	0	0	0
4,129,666	0	0	0
65,643	0	0	0
7,858,145	0	0	0
764,873	0	0	0
2,369,357	0	0	0
6,865,259	0	0	0
1,106,655	0	0	0
1,045,138	0	0	0
1,763,146	0	0	0
15,844,630	0	1	0
26,942,062	0	-1	0
1,118,982	0	0	0
80,844	0	0	0
226,314	0	0	0
37,496	0	0	0
3,298,431	0	0	0
0	0	0	0
8,335,509	0	0	0
12,708,934	0	0	0
32,138,886	0	0	0
25,742,242	0	0	0
218,857	0	0	0
201,959	0	0	0
5,711,928	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
10,246	0	0	0
125,411,210	0	0	0
41,938,983	0	0	0
4,397,680	0	0	0
8,995,648	0	0	0
2,342,904	0	0	0
4,654,884	0	0	0
311,144,366	0	0	0
253,793,054	0	0	0
955,449	0	0	0
2,082	0	0	0
27,625	0	0	0
7,043,679	0	0	0
5,100,595	0	0	0
36,048,852	0	0	0
77,222	0	0	0
314,060,440	0	1	0
136,390	0	0	0
625,269	0	0	0
1,792,998	0	0	0
2,533,936	0	0	0
49,933,144	0	0	0
4,580,561	0	0	0
205,982	0	0	0
126,566	0	0	0
993	0	0	0
42,348	0	0	0
5,671	0	0	0
996	0	0	0
6,207,807	0	0	0
83,239,836	0	0	0
4,664,640	0	0	0
1,409,273	0	0	0
2,847,922	0	0	0
5,101,645	0	-1	0
1,136,229	0	0	0
948,880	0	0	0
3,428,751	0	0	0
6,914	0	0	0
0	0	0	0
0	0	0	0
684,084	0	0	0
657,813	0	0	0
33,182,826	0	0	0
51,200,019	0	0	0
14,535,535	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
911,242	0	0	0
64,373,619	0	0	0
0	0	0	0
51,232	0	0	0
150,460	0	0	0
706,401	0	0	0
90,213	0	0	0
59,198	0	0	0
2,843,080	0	-1	0
3,353,687	0	0	0
132,409,221	0	0	0
62,409,269	0	0	0
0	0	0	0
1,219	0	0	0
217,621	0	0	0
7,753	0	0	0
180,059	0	0	0
2,652,773	0	0	0
2	0	0	0
0	0	0	0
326,690	0	0	0
0	0	0	0
17,057,855	0	0	0
0	0	0	0
376,200	0	0	0
4,074,855	0	-1	0
187,865	0	0	0
6,576	0	1	0
71,353	0	0	0
412,749	0	0	0
769,710	0	-1	0
3,476,296	0	0	0
513,729	0	0	0
174,406	0	0	0
120,245	0	0	0
4,382,496	0	0	0
518,487,289	0	0	0
56,473,750	0	0	0
135,798,864	0	0	0
756,908	0	0	0
690,440	0	0	0
3,532,422	0	0	0
261,292	0	0	0
48,185	0	0	0
3,007,265	0	0	0
329,488	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
312,107	0	0	0
38,751	0	0	0
1,299,710	0	0	0
48,758	0	0	0
11,136,388	0	0	0
0	0	0	0
176,541	0	0	0
4,736	0	0	0
2,104,892	0	0	0
823,811	0	1	0
1,839,497	0	0	0
2,022,073	0	0	0
10,055	0	0	0
1,939,269	0	0	0
878,052	0	0	0
62,803	0	0	0
58,906	0	0	0
28,635	0	0	0
35,897	0	0	0
11,040	0	0	0
8,511	0	0	0
9,228	0	0	0
2,448	0	0	0
130,610	0	0	0
25,466	0	-1	0
37,649	0	0	0
12,045	0	0	0
338,619	0	0	0
1,373,047	0	0	0
101,754	0	0	0
716,858	0	0	0
1,672,669	0	0	0
132,321	0	0	0
4,485	0	0	0
5,287	0	0	0
4,866	0	0	0
4,866	0	0	0
4,306	0	0	0
6,805,956	0	0	0
259,263	0	0	0
25,970	0	-1	0
415,316	0	0	0
126,566	0	0	0
87,105	0	0	0
53,898	0	0	0
21,244,300	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
284,218	0	0	0
1,562,639	0	0	0
19,685,187	0	0	0
647,832	0	0	0
157,035	0	0	0
32,010	0	0	0
15	0	0	0
0	0	0	0
47,995	0	0	0
80,503	0	-1	0
11,197,358	0	0	0
20,261,902	0	0	0
113,630	0	0	0
882,691	0	0	0
106,663	0	0	0
41,927	0	0	0
28,958,703	0	0	0
193,603,322	0	0	0
33,082,948	0	0	0
20,209,090	0	0	0
1,866,421	0	0	0
48,022	0	0	0
78,331,596	0	0	0
1,592,789	0	0	0
52,670,213	0	0	0
5,176,591	0	0	0
27,815,045	0	0	0
14,645,669	0	0	0
2,209,187	0	0	0
84	0	0	0
236	0	0	0
645,501	0	0	0
21,344	0	0	0
231,319	0	0	0
90,855	0	0	0
37,784	0	0	0
48,744	0	0	0
27,112	0	0	0
34,323	0	0	0
48,456	0	0	0
5,682,250	0	0	0
34	0	0	0
2,611,064	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
307,011	0	0	0
5,541,628	0	0	0
290,416	0	1	0
742,549	0	0	0
1,062,101	0	0	0
4,913,348	0	0	0
228,950	0	-1	0
9,176,240	0	0	0
3,472	0	0	0
191,665	0	0	0
547,256	0	0	0
84,751	0	0	0
8,091	0	0	0
70,480	0	0	0
24,867	0	0	0
4,563,363	0	0	0
239,798	0	0	0
681,180	0	0	0
87,137,086	0	-1	0
45,409,147	0	0	0
540,167	0	0	0
76,162,237	0	0	0
8,212,798	0	0	0
71,809,326	0	0	0
12,777,198	0	-1	0
97,755	0	0	0
74,588,181	0	0	0
8,681,170	0	0	0
2,515,653	0	0	0
2,540,058	0	0	0
26,536,546	0	0	0
64,979	0	0	0
295,628	0	0	0
0	0	0	0
13,838	0	0	0
8,379,705	0	0	0
881,584	0	0	0
4,959,789	0	0	0
19,708,091	0	0	0
661,643	0	0	0
111,910	0	0	0
2,014,728	0	0	0
7,102,067	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
1,694,372	0	0	0
5,691,902	0	0	0
0	0	0	0
10,689,656	0	0	0
0	0	0	0
88,224,779	0	0	0
0	0	0	0
0	0	0	0
157	0	0	0
0	65,030	0	0
0	2,210	0	0
0	650	0	0
337,552	0	0	0
4,948,074	0	0	0
830	0	0	0
0	4,327	0	0
-4,914,943,830	0	0	0
0	0	0	0
134,289,305	0	0	0
132,308	0	1	0
30,557	0	0	0
0	0	0	0
0	0	0	0
0	0	1	1
5,865,385	0	0	0
96,582,648	0	1	1
2,667,139	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
-134,289,305	13,891,202,019	0	0
586,467,492	0	0	0
0	0	0	0
12,721	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
2,390,356	0	1	0
193,234	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
1,987,575	0	0	0
97,894,414	0	-1	0
0	0	0	0
39,184,801	0	0	0
384,778,435	0	1	0
0	0	0	0
1,880,552,074	0	0	0
889,461,881	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
331,367,204	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
99,605,977	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,194,066	0	1	1
0	0	0	0
8,279,587	0	0	0
5,859,171	0	-1	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
260,515	0	0	0
0	0	0	0
306	0	0	0
10,143	0	0	0
1,198,835	0	0	0
62,402	0	0	0
6,272	0	0	0
4,203,584	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
1,065,437	0	0	1
367,980	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
25,659	0	1	0
10,263	0	0	0
0	0	0	0
177,768	0	0	0
1,468	0	0	0
6,842	0	0	0
2,311	0	0	0
1,804,105	0	1	0
0	0	0	0
0	0	0	0
268,971	0	0	0
1,506,662	0	0	0
1,729,957	0	0	0
101,390,327	0	1	0
4,227,382	0	1	0
6,487,061	0	0	0
14,132	0	0	0
278,748	0	0	0
0	0	0	0
5,859,377	0	0	0
0	0	0	0
2,720,946	0	0	0
1,621	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
4,994,112	0	0	0
159	0	0	0
9,280	0	0	0
453,509	0	1	0
1,220,586	0	0	0
840,224	0	1	0
184,600	0	0	0
4,159,158	0	0	0
1,830,443	0	1	1
0	0	0	0
572	0	-1	0
378,519	0	0	0
8,860,512	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
791,796	0	-1	-1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Borrow	FAS 140/ Seg Cash/ Goodwill	Check on Gross BS	Check on Net BS
7,830,666	0	0	0
185,206	0	0	0
0	0	0	0
14,870	0	0	0
0	0	0	0
3,982	0	0	0
2,109,004	0	0	0
15,307,690	0	1	1
9,648,668	0	-1	0
0	0	0	0
14,116,153	0	0	0
4,585,178	0	0	0
957,293	0	0	0
13,389,307	0	0	0
0	0	0	0
18,456	0	0	0
313,813	0	1	0
1,418,690	0	0	0
2,474	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
115,991	0	0	-1
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
2,083,472	0	0	0
334,781	0	1	0
0	0	0	0
737,462	0	0	0
1,425,825	0	0	0
0	0	0	0
0	0	0	0
50,725	0	0	0
594,698	0	0	0
0	0	0	0
6,129,345	0	0	0
114,209,996	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
1,284,080,895	0	-1	0
64,932,921	0	0	0
242,933,100	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
6,962,248	0	1	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
893,866,934	0	0	0
335,728,044	0	0	0
713,668,703	0	0	0
1,060,500	0	0	0
424,872,000	0	0	0
614,229,136	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	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	3,014,000,000	0	0
-20,418,750,000	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Europe CFU Balance Sheet (Cross System) - 31 Oct 2007

bpm_level1_desc	bpm_level2_desc	trader_name	Account	account_netdown_ind
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	VEZIE	073001091	MAT
CDO - ASIA	CDO HOUSE ASIA	Peck Chao Leo	072003254	INC
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	GEORGES ASSI	072004450	INC
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	MICHAL OULIK	072004Y32	INC
CDO - EUROPE	CDO CLO SECONDARY EUR	TAVARES	072007974	INC
CDO - EUROPE	CDO CREDIT HYBRIDS EUR	DANIEL HERSSON-RINGSKOG	0720039B4	INC
CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	Schechter / Ufer / Lee	074007790	INC
CDO AMERICAS	CDO CLO SECONDARY US	SCHECHTER	072003387	INC
CDO AMERICAS	CDO CLO SECONDARY US	SCHECHTER	074006974	INC
CDO AMERICAS	CDO CLO SECONDARY US	SCHECHTER	078009982	INC
CDO AMERICAS	CDO LIQUID ARB US	Lindsey P. Gorman	071005862	INC
CDO AMERICAS	CDO LIQUID ARB US	Thomas Groves	0710016C0	INC
CDO AMERICAS	CDO LIQUID ARB US	Thomas Groves	0710023D9	INC
CDO AMERICAS	CDO STRUCTURED PRODUCTS US	WEAVER	077009496	INC
CREDIT FINANCING AMERICAS	M/B CORPORATES	MOONEY	073000291	MAT
CREDIT FINANCING AMERICAS	M/B CORPORATES	MOONEY	078000411	INC
CREDIT FINANCING AMERICAS	M/B CORPORATES	Sandip Biswas	072004WC4	INC
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073000333	MAT
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073000523	MAT
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073001026	MAT
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073001125	MAT
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	074001124	MAT
EMG AMERICAS	M/B EMG AMERICA	LAWRENCE	071002GL7	MAT
EMG AMERICAS	M/B EMG AMERICA	LAWRENCE	073000135	MAT
EMG AMERICAS	M/B EMG AMERICA	LAWRENCE	073000531	MAT
EMG AMERICAS	M/B EMG AMERICA	LAWRENCE	074000134	MAT
EMG AMERICAS	M/B EMG AMERICA	LAWRENCE	078006384	MAT
EMG AMERICAS	M/B EMG AMERICA	UNASSIGNED	071002GP8	MAT
EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	JONATHAN HACON	0710025B1	INC
FID CORPORATE EUROPE	NON BUS LINE PROP EUROPE	NON BUSINESS LINE PROP	074002262	INC
FX EEMEA	EMG LM EUROPE	A Yigitbasioglu (MTN)	071002JV2	INC
FX EEMEA	EMG LM EUROPE	Daniel Jakub Krzanicki	072003353	INC
FX EEMEA	EMG LM EUROPE	Greg Gentile	074002106	INC
FX EEMEA	EMG LM EUROPE	K ACANAL (NEW)	0710016S5	INC
FX EEMEA	EMG LM EUROPE	Olgay Buyukkayali	0710016T3	INC
FX EEMEA	EMG LM EUROPE	Olgay Buyukkayali	0710016V8	INC
FX EEMEA	EMG LM EUROPE	Timothy Page	0710015D9	INC
FX EEMEA	EMG LM EUROPE	Timothy Page	0710015R8	INC
FX EEMEA	EMG LM EUROPE	Timothy Page	0710015V9	INC
FX EUROPE	FX-OPTIONS EUROPE	SILASH RUPARELL	072004PY4	INC
GOVERNMENTS AMERICAS	AGENCY CALLABLE	Morgan C Baumann/Ashees Jain	073002602	INC
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	Diego Urra	076009216	INC
GOVERNMENTS EUROPE	DOLLAR GOVTS	Pierre Fouchet	0710019M5	INC
GOVERNMENTS EUROPE	DOLLAR GOVTS	Pierre Fouchet	072004F90	INC
GOVERNMENTS EUROPE	DOLLAR GOVTS	TIM HAWKINS	074001371	INC

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

GOVERNMENTS EUROPE	EURO GOVTS	E-COMMERCE	074002205	INC
GOVERNMENTS EUROPE	EURO GOVTS	Francesco Landolfi	0710029F8	INC
GOVERNMENTS EUROPE	EURO GOVTS	Francesco Landolfi	071002VR7	INC
GOVERNMENTS EUROPE	EURO GOVTS	GARY SAY	074007667	INC
GOVERNMENTS EUROPE	EURO GOVTS	GARY SAY	076008267	INC
GOVERNMENTS EUROPE	EURO GOVTS	Gautam Chandrasekharan	0710021Y5	INC
GOVERNMENTS EUROPE	EURO GOVTS	Gautam Chandrasekharan	076008242	INC
GOVERNMENTS EUROPE	EURO GOVTS	Gautam Chandrasekharan	078000999	INC
GOVERNMENTS EUROPE	EURO GOVTS	PANOS KORANTZOPOULOS	076004589	INC
GOVERNMENTS EUROPE	EURO GOVTS	PIERRE FOUCHET	074007675	INC
GOVERNMENTS EUROPE	EURO GOVTS	PIERRE FOUCHET	076008275	INC
GOVERNMENTS EUROPE	EURO GOVTS	SHU YANG	076008192	INC
GOVERNMENTS EUROPE	EURO GOVTS	SHU YANG	077005239	INC
GOVERNMENTS EUROPE	EURO GOVTS	Thomas Edgard Leriche	0710019H6	INC
GOVERNMENTS EUROPE	EURO GOVTS	Thomas Edgard Leriche	0720037X8	INC
GOVERNMENTS EUROPE	GILTS	MARTIN CROSS	073002669	INC
GOVERNMENTS EUROPE	GILTS	MARTIN CROSS	074001538	INC
GOVERNMENTS EUROPE	GILTS	SEAN DAVIES	074002320	INC
GOVERNMENTS EUROPE	GILTS	SEAN DAVIES	076005396	INC
GOVERNMENTS EUROPE	GILTS	TIM HAWKINS	0720034S2	INC
GOVERNMENTS EUROPE	GILTS	TIM HAWKINS	0720034T0	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	DONG NAM	076009364	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	ERIC PANG	072008436	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	ERIC PANG	072008493	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	ERIC PANG	076009372	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	071002QR3	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	072004534	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	072008568	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	076007426	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	076009349	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	076009398	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	077005403	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	077005494	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	078005287	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	078005378	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	078005428	INC
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	Eugene Y. Fung	078005634	INC
HIGH GRADE CREDIT ASIA	HG JAPAN	Christian J. Howe	076009356	INC
HIGH GRADE CREDIT ASIA	HG JAPAN	Frederic Teng	076005438	INC
HIGH GRADE CREDIT ASIA	HG JAPAN	MATSUI MASAHIKO	076007434	INC
HIGH GRADE CREDIT ASIA	HG JAPAN	Takafumi Nakadate	076002963	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	Danara Sarsenbaeva	076004464	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	Jonathan G Ford	071002B81	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720097J6	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720097M9	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720097X5	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720098B2	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720098J5	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	0720099P0	INC

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MATT BENNIE	076007525	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MAYES	072004D27	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MAYES	072004D43	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MAYES	0720097R8	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	MAYES	074007121	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	PETER DUENAS	072004229	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	PETER DUENAS	0720098S5	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	SYNDICATE	072008527	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	SYNDICATE	074000878	INC
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	SYNDICATE	074000910	INC
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	JOHN FORD	071004832	INC
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	JOHN FORD	0720041C8	INC
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	JOHN FORD	074002148	INC
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	JOHN FORD	074007071	INC
HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	MTNS	073001919	INC
HIGH GRADE CREDIT US	HG FLOW TRADING US	DONG	074002494	INC
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	DAN CROWLEY	0710047W9	INC
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	CONETTA	072008378	INC
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	Satish Chellaram/Michael J. Cattano/Andr	071002FN4	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	ARCHIBOLD	078000148	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	Brandon J. Carmody	072004Q07	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	Brandon J. Carmody	072004QY3	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	Brandon J. Carmody	072004QZ0	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	CHRISTOPHER SMITH	072004559	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	CHRISTOPHER SMITH	074005455	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	CHRISTOPHER SMITH	076000116	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	CHRISTOPHER SMITH	076004084	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	CHRISTOPHER SMITH	078000254	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GENTILE	072008121	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GENTILE	072008774	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GENTILE	076000165	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GENTILE	076004696	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GRIMEH	0720098Y2	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GRIMEH	0720099D7	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GRIMEH	076009299	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GRIMEH	078000122	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	GRIMEH	078000338	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	MATT CLINTON	076004662	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	MATT CLINTON	076008622	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	MATT CLINTON	078000130	INC
HIGH GRADE LATAM US	HG LATIN MARKETS	MATT CLINTON	078000569	INC
HIGH YIELD - AME	HY DERIVATIVES US	STAFFORD	0710029L5	INC
HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	Edwin Ching Him Wong	071001572	INC
HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	Edwin Ching Him Wong	071001598	INC
HIGH YIELD - EUROPE	HY BONDS EUR	B.DZIEDZIECH	076007376	INC
HIGH YIELD - EUROPE	HY BONDS EUR	D. ESPOSTI	071001911	INC
HIGH YIELD - EUROPE	HY BONDS EUR	D. ESPOSTI	071001952	INC
HIGH YIELD - EUROPE	HY BONDS EUR	SHAHAR ZER	076008127	EXC
HIGH YIELD - EUROPE	HY DERIVATIVES	Robert Alloway/John Cortese	0710021T6	EXC

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HIGH YIELD - EUROPE	HY DISTRESSED EUR	B_DZIEDZIECH	071002018	INC
HIGH YIELD - EUROPE	HY DISTRESSED EUR	SHAHAR ZER	071002026	INC
HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR	Robert Z. Dziedziech	072004T87	INC
HIGH YIELD EEMEA	HY CORPORATES EEMEA	MAURO M MIRANDA	0720036P6	INC
HIGH YIELD EEMEA	HY SECONDARY EEMEA	SHAHAR ZER	071002LX5	INC
HIGH YIELD LATAM US	HY CORPORATES LATAM	David Matty/Fernando Alvarez Jimenez	071002C07	INC
HIGH YIELD LATAM US	HY CORPORATES LATAM	David Matty/Fernando Alvarez Jimenez	071002CX5	INC
HIGH YIELD LATAM US	HY CORPORATES LATAM	David Matty/Fernando Alvarez Jimenez	071002CY3	INC
HIGH YIELD LATAM US	HY CORPORATES LATAM	David Matty/Fernando Alvarez Jimenez	071002CZ0	INC
HIGH YIELD PROP AMERICAS	HY PROP CDO US	BRIAN WARGON	0710023C1	INC
HIGH YIELD PROP AMERICAS	HY PROP CDO US	BRIAN WARGON	077005486	INC
HIGH YIELD PROP AMERICAS	HY PROP CDO US	BRIAN WARGON	078000379	INC
HIGH YIELD PROP EUROPE	HY PROP DISTRESSED EUROPE	K. KUMAR	072004T38	INC
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING	073000077	FIN
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING	073000127	FIN
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING	074000076	FIN
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	073000754	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	073000762	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	074000753	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	074000761	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov	073001067	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov	074001066	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD	073000747	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD	074000746	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI	073001166	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI	074001165	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni	073001133	MAT
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni	074001132	MAT
LIQUID MARKETS FINANCING AMER	M/B CANADA	Anish Vasisth / Michael R. Ellsworth	078005154	MAT
LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	Michael A. Webb/George V. Van Schaick	073000341	MAT
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	Kosuke Morihara	074000282	MAT
LIQUID MKTS PROP AMERICA	FX PROP AMER	Anshuman Goyal	074000399	INC
LIQUID MKTS PROP AMERICA	FX PROP AMER	Shashank Agrawal	072004GS7	INC
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	FRASER DANBURY	074001488	INC
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	Matthew Barnett	072004T95	INC
RATES DERIVATIVES ASIA	DERIVATIVES AUSTRALIA	Frederic Cogny	0710059P9	INC
RATES DERIVATIVES ASIA	FID DERIVS ASIA	Jeremy Martin	074000514	INC
RATES DERIVATIVES ASIA	FID DERIVS ASIA	Yakun Popli	0710029J0	INC
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	SPV TRADER	071001796	INC
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	SPV TRADER	071001820	INC
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	VEZIE	074000308	INC
RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	TEMEL/COOKE/VISWANATHAN	072004YY4	INC
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	MIKLAVCIC/PHOA	071002W21	INC
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	MIKLAVCIC/PHOA	072004GK4	INC
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	MIKLAVCIC/PHOA	072004NW0	INC
RATES DERIVATIVES EUROPE	OPTIONS PROP	KIERAN HIGGINS	076008762	INC
RATES DERIVATIVES EUROPE	OPTIONS PROP	KIERAN HIGGINS	078005196	INC
RATES DERIVATIVES EUROPE	SWAPS	Jonathan Bernard Rowe	072008410	INC
RATES DERIVATIVES EUROPE	USD EXOTICS	USD EXOTICS	072004CC6	INC

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RATES DERIVATIVES EUROPE	USD EXOTICS	USD EXOTICS	072004FQ2	INC
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	Mark Gabbay	071004840	INC
REAL ESTATE-EUROPE	CMBS-EUROPE	ALEKSANDER PETROV	074001462	INC
REAL ESTATE-EUROPE	CMBS-EUROPE	BRETT OLSON	072009616	INC
REAL ESTATE-EUROPE	CMBS-EUROPE	J BLAKEMORE	074000704	INC
REAL ESTATE-EUROPE	CMBS-EUROPE	UNASSIGNED	072004RL0	INC
SP AMERICAS-TRADING	ABS DERIVATIVES	SPERO	077000982	INC
SP EUROPE-TRADING	ABS-NEW ISSUE-EUROPE	ALEX MADDOX	072009624	INC
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	ALEX MADDOX	0720044K7	INC
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	ALEX MADDOX	072004T79	INC
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	ALEX MADDOX	074001363	INC
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	UNASSIGNED	072004DL5	INC
SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	ALEX MADDOX	078005519	INC

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CREDIT FINANCING EUROPE	GCS CORPORATE REPO	076005441
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	071004683

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long_inventory	short_inventory	rr	bs	bk	pr	ls	el	bm	gb
-667,890,631.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24,070,381.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22,737,547.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
52,230,210.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-2,494,664.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
140,607,315.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19,206,173.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
35,439,521.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
264,621,506.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2,564,959.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
41,496,298.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
174,715.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	414,517,354.01	0.00	4,909,090.00	0.00	0.00	0.00	0.00	0.00
234.55	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	131,124,290.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	7,690,569,629.00	0.00	1,288,617,508.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	39,132,433.08	0.00	64,932,921.14	0.00	0.00	0.00	0.00	0.00
0.00	0.00	582,839,374.41	0.00	270,476,541.74	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	1,175,640,080.76	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	427,369,413.60	0.00	1,143,489,032.02	0.00	0.00	0.00	0.00	0.00
0.00	0.00	8,720,866,875.20	5,167,868.05	2,454,647,338.06	0.00	0.00	0.00	190,817,605.03	0.00
0.00	0.00	267,028,477.72	0.00	237,447,721.80	0.00	0.00	0.00	17,049,892.56	0.00
0.00	0.00	0.00	144,263,402.78	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	6,044,190.52	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	68,175,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,242,458.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4,487,889.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
135,345,063.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7,937,649.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
55,960.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
236,571,371.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
6,100,977.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26,766,468.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
856,439.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
341.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
8,781,773.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-1,298,604.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
18,510.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
254,299,374.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
633,319,104.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
361,322,824.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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-8,392,406.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
717,127,596.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
375,315,309.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,175,788.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
98,102,161.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
739,152,159.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
287,295,577.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
273.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,433,588,616.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
742,143,551.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
508,911,703.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
454,987,257.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
543,158,245.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,884.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,132,464,526.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
758,779,168.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,384.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
723,378,679.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,533,314,909.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13,304,507.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
992.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
63,095,608.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24,454,506.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28,521,947.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
350,028.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
151,757,703.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29,043,834.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
44.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4,968,907.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
164,255,237.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
45,649,697.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11,178,690.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4,260,700.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
501,760.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14,199,691.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
42,946,607.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,485,768.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
67,700,130.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
51,252,074.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
53,379,959.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
201,266,266.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
970,319.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-59,221,802.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-124,186,066.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
42,141,343.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
39,536,336.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
12,797,491.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
65,480,567.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,092,197.33	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.

108,449,896.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,476,131.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2,774,529.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
62,117,619.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
103,030,440.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4,495.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
70,168.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
70,978,906.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-4,253,726.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-462,504,488.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
101,522,351.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
77,102,294.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
48,779,931.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,121.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
49,148,240.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
577.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
129,153.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
47,533,100.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
91,932,396.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,125,542.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3,293,244.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
22,182,892.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3,667,826.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
75,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14,809,758.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26,128,567.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
47,374.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
288,405.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
4,983,540.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
437,502.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
50,196,047.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
51,872,333.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
51,954.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
900.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
3,334,938.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29,187,913.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
55,629,621.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
214,431,531.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
130,248,195.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
218.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
144,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9,830,358.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10,320,335.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
98,257,018.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-3,771,651.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-3,462,833.83	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.

33,145,435.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
6,053,419.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2,248,485.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
41,154.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
16,523,581.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
49,661,818.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
21,668,567.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
85,302,555.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
32,947,958.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
29,043,154.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
235,813,213.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23,197.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
67,497,409.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	112,128,282.00	0.00	6,962,247.66	0.00	0.00	0.00	33.61	0.00
0.00	0.00	5,073,564,654.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	3,886,318.67	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	239,444,166.00	0.00	335,728,044.31	0.00	0.00	0.00	0.00	0.00
0.00	0.00	4,425,641,102.30	0.00	713,668,702.72	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	510,192,211.23	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	141,647,341.51	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	13,543,397,626.29	0.00	1,060,500.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	580,220,103.83	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	19,949,560,957.59	0.00	893,866,933.56	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	389,187,751.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	3,172,006,291.00	0.00	740,959,100.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	-205,555,556.00	783,893,856.30	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	1,209,617,452.90	0.00	424,872,000.05	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	508,442,877.65	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	14,838,709.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	1,864,576.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	7,009,536,694.89	14,265,509,122.44	0.00	0.00	0.00	0.00	0.00	0.00
97,534,588.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
61,911,179.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15,984,138.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
106,412,693.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
58,017,571.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
10,708,651.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
266,239.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31,910,121.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7,686,148.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-27,101,641.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-394,950,025.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
476,209,876.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
426,881,289.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
-1,774,794.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
5,356,342.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
44,390.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
159,960,879.32	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.

1,813,001.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
55,458.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
312,324,754.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
854,486,168.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
47,789.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11,917,988.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15,780,201.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14,423.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
85,645,303.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
26,077,337.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
340,713,163.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1,260,247,658.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
8,800,847.06	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.

73,722,364	
	290,278,623

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

total_gross_cfu	fails	firm_shorts	frankfurt	total_net_cfu	repo_to_maturity	repoclearEUR_enf_netdown
-667,890,631.00	1,253,675.85	0.00	0.00	-666,636,955.15	0.00	0.00
24,070,381.78	0.00	0.00	0.00	24,070,381.78	0.00	0.00
22,737,547.57	0.00	0.00	0.00	22,737,547.57	0.00	0.00
29.36	0.00	0.00	0.00	29.36	0.00	0.00
52,230,210.66	0.00	0.00	0.00	52,230,210.66	0.00	0.00
-2,494,664.76	0.00	0.00	0.00	-2,494,664.76	0.00	0.00
140,607,315.54	0.00	0.00	0.00	140,607,315.54	0.00	0.00
19,206,173.97	0.00	0.00	0.00	19,206,173.97	0.00	0.00
35,439,521.52	0.00	0.00	0.00	35,439,521.52	0.00	0.00
264,621,506.77	0.00	0.00	-64,431,000.00	200,190,506.77	0.00	0.00
1.00	0.00	0.00	0.00	1.00	0.00	0.00
2,564,959.78	0.00	0.00	0.00	2,564,959.78	0.00	0.00
41,496,298.95	0.00	0.00	0.00	41,496,298.95	0.00	0.00
174,715.60	0.00	0.00	0.00	174,715.60	0.00	0.00
419,426,444.01	7,700,364.45	-3,866,060.47	-11,027,000.00	412,233,747.99	0.00	0.00
234.55	0.00	0.00	0.00	234.55	0.00	0.00
0.00	0.00	0.00	-115,202,699.01	-115,202,699.01	0.00	0.00
131,124,290.87	0.00	0.00	0.00	131,124,290.87	0.00	0.00
8,979,187,137.00	72,022,246.02	-829,924,509.87	-925,030,879.26	7,296,253,993.89	0.00	0.00
104,065,354.22	0.00	0.00	0.00	104,065,354.21	0.00	0.00
853,315,916.15	0.00	-656,006,672.09	0.00	197,309,244.06	0.00	0.00
1,175,640,080.76	0.00	-24,082,266.60	0.00	1,151,557,814.16	0.00	0.00
1,570,858,445.62	654,031.08	-15,733,330.04	0.00	1,555,779,146.66	0.00	0.00
11,371,499,686.35	116,378,228.23	-827,039,870.52	-699,325,671.06	9,961,512,373.00	0.00	0.00
521,526,092.08	0.00	-10,258,232.81	-47,464,611.66	463,803,247.61	0.00	0.00
144,263,402.78	4,648,836.29	-67,767,179.59	0.00	81,145,059.48	0.00	0.00
6,044,190.52	0.00	-5,214,664.89	0.00	829,525.63	0.00	0.00
68,175,000.00	0.00	0.00	0.00	68,175,000.00	0.00	0.00
5,242,458.15	0.00	0.00	0.00	5,242,458.15	0.00	0.00
4,487,889.17	0.00	0.00	0.00	4,487,889.17	0.00	0.00
135,345,063.95	0.00	0.00	0.00	135,345,063.95	0.00	0.00
7,937,649.18	0.00	0.00	0.00	7,937,649.18	0.00	0.00
55,960.82	0.00	0.00	0.00	55,960.82	0.00	0.00
236,571,371.64	0.00	0.00	0.00	236,571,371.64	0.00	0.00
6,100,977.32	0.00	0.00	0.00	6,100,977.32	0.00	0.00
26,766,468.96	0.00	0.00	0.00	26,766,468.96	0.00	0.00
856,439.15	0.00	0.00	0.00	856,439.15	0.00	0.00
341.72	0.00	0.00	0.00	341.72	0.00	0.00
8,781,773.95	0.00	0.00	0.00	8,781,773.95	0.00	0.00
-1,298,604.09	0.00	0.00	0.00	-1,298,604.09	0.00	0.00
18,510.00	0.00	0.00	0.00	18,510.00	0.00	0.00
0.17	0.00	0.00	0.00	0.17	0.00	0.00
254,299,374.93	0.00	0.00	0.00	254,299,374.93	0.00	0.00
633,319,104.05	0.00	0.00	0.00	633,319,104.05	0.00	0.00
361,322,824.28	0.00	0.00	0.00	361,322,824.28	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

-8,392,406.64	0.00	0.00	0.00	-8,392,406.64	0.00	0.00
717,127,596.30	0.00	0.00	0.00	717,127,596.30	0.00	0.00
375,315,309.07	0.00	0.00	0.00	375,315,309.07	0.00	0.00
5,175,788.01	0.00	0.00	0.00	5,175,788.01	0.00	0.00
98,102,161.83	0.00	0.00	0.00	98,102,161.83	0.00	0.00
739,152,159.28	0.00	0.00	0.00	739,152,159.28	0.00	0.00
287,295,577.62	0.00	0.00	0.00	287,295,577.62	0.00	0.00
273.18	0.00	0.00	0.00	273.18	0.00	0.00
1,433,588,616.68	0.00	0.00	0.00	1,433,588,616.68	0.00	0.00
742,143,551.91	0.00	0.00	0.00	742,143,551.91	0.00	0.00
508,911,703.83	0.00	0.00	0.00	508,911,703.83	0.00	0.00
454,987,257.78	0.00	0.00	0.00	454,987,257.78	0.00	0.00
543,158,245.09	0.00	0.00	0.00	543,158,245.09	0.00	0.00
1,884.57	0.00	0.00	0.00	1,884.57	0.00	0.00
1,132,464,526.40	0.00	0.00	0.00	1,132,464,526.40	0.00	0.00
758,779,168.40	0.00	0.00	0.00	758,779,168.40	0.00	0.00
1,384.92	0.00	0.00	0.00	1,384.92	0.00	0.00
723,378,679.13	0.00	0.00	0.00	723,378,679.13	0.00	0.00
1,533,314,909.92	0.00	0.00	0.00	1,533,314,909.92	0.00	0.00
13,304,507.05	0.00	0.00	0.00	13,304,507.05	0.00	0.00
992.18	0.00	0.00	0.00	992.18	0.00	0.00
63,095,608.79	0.00	0.00	0.00	63,095,608.79	0.00	0.00
24,454,506.61	0.00	0.00	0.00	24,454,506.61	0.00	0.00
28,521,947.89	0.00	0.00	0.00	28,521,947.89	0.00	0.00
350,028.17	0.00	0.00	0.00	350,028.17	0.00	0.00
151,757,703.85	0.00	0.00	0.00	151,757,703.85	0.00	0.00
29,043,834.46	0.00	0.00	0.00	29,043,834.46	0.00	0.00
44.75	0.00	0.00	0.00	44.75	0.00	0.00
4,968,907.07	0.00	0.00	0.00	4,968,907.07	0.00	0.00
164,255,237.61	0.00	0.00	0.00	164,255,237.61	0.00	0.00
45,649,697.99	0.00	0.00	0.00	45,649,697.99	0.00	0.00
11,178,690.33	0.00	0.00	0.00	11,178,690.33	0.00	0.00
4,260,700.75	0.00	0.00	0.00	4,260,700.75	0.00	0.00
501,760.00	0.00	0.00	0.00	501,760.00	0.00	0.00
14,199,691.50	0.00	0.00	0.00	14,199,691.50	0.00	0.00
42,946,607.91	0.00	0.00	0.00	42,946,607.91	0.00	0.00
1,485,768.12	0.00	0.00	0.00	1,485,768.12	0.00	0.00
67,700,130.13	0.00	0.00	0.00	67,700,130.13	0.00	0.00
51,252,074.64	0.00	0.00	0.00	51,252,074.64	0.00	0.00
53,379,959.13	0.00	0.00	0.00	53,379,959.13	0.00	0.00
201,266,266.18	0.00	0.00	0.00	201,266,266.18	0.00	0.00
970,319.87	0.00	0.00	0.00	970,319.87	0.00	0.00
-59,221,802.29	0.00	0.00	0.00	-59,221,802.29	0.00	0.00
-124,186,066.49	0.00	0.00	0.00	-124,186,066.49	0.00	0.00
42,141,343.70	0.00	0.00	0.00	42,141,343.70	0.00	0.00
39,536,336.22	0.00	0.00	0.00	39,536,336.22	0.00	0.00
12,797,491.35	0.00	0.00	0.00	12,797,491.35	0.00	0.00
65,480,567.33	0.00	0.00	0.00	65,480,567.33	0.00	0.00
5,092,197.33	0.00	0.00	0.00	5,092,197.33	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

108,449,896.62	0.00	0.00	0.00	108,449,896.62	0.00	0.00
1,476,131.62	0.00	0.00	0.00	1,476,131.62	0.00	0.00
2,774,529.68	0.00	0.00	0.00	2,774,529.68	0.00	0.00
62,117,619.14	0.00	0.00	0.00	62,117,619.14	0.00	0.00
103,030,440.55	0.00	0.00	0.00	103,030,440.55	0.00	0.00
4,495.37	0.00	0.00	0.00	4,495.37	0.00	0.00
70,168.40	0.00	0.00	0.00	70,168.40	0.00	0.00
22.75	0.00	0.00	0.00	22.75	0.00	0.00
70,978,906.43	0.00	0.00	0.00	70,978,906.43	0.00	0.00
-4,253,726.27	0.00	0.00	0.00	-4,253,726.27	0.00	0.00
-462,504,488.76	0.00	0.00	0.00	-462,504,488.76	0.00	0.00
101,522,351.30	0.00	0.00	0.00	101,522,351.30	0.00	0.00
19.47	0.00	0.00	0.00	19.47	0.00	0.00
77,102,294.06	0.00	0.00	0.00	77,102,294.06	0.00	0.00
48,779,931.19	0.00	0.00	0.00	48,779,931.19	0.00	0.00
5,121.18	0.00	0.00	0.00	5,121.18	0.00	0.00
49,148,240.68	0.00	0.00	0.00	49,148,240.68	0.00	0.00
577.43	0.00	0.00	0.00	577.43	0.00	0.00
129,153.00	0.00	0.00	0.00	129,153.00	0.00	0.00
47,533,100.45	0.00	0.00	0.00	47,533,100.45	0.00	0.00
91,932,396.58	0.00	0.00	0.00	91,932,396.58	0.00	0.00
5,125,542.64	0.00	0.00	0.00	5,125,542.64	0.00	0.00
3,293,244.68	0.00	0.00	0.00	3,293,244.68	0.00	0.00
22,182,892.92	0.00	0.00	0.00	22,182,892.92	0.00	0.00
3,667,826.14	0.00	0.00	0.00	3,667,826.14	0.00	0.00
75,000.00	0.00	0.00	0.00	75,000.00	0.00	0.00
14,809,758.39	0.00	0.00	0.00	14,809,758.39	0.00	0.00
26,128,567.08	0.00	0.00	0.00	26,128,567.08	0.00	0.00
47,374.96	0.00	0.00	0.00	47,374.96	0.00	0.00
288,405.71	0.00	0.00	0.00	288,405.71	0.00	0.00
4,983,540.11	0.00	0.00	0.00	4,983,540.11	0.00	0.00
437,502.93	0.00	0.00	0.00	437,502.93	0.00	0.00
50,196,047.63	0.00	0.00	0.00	50,196,047.63	0.00	0.00
51,872,333.85	0.00	0.00	0.00	51,872,333.85	0.00	0.00
51,954.08	0.00	0.00	0.00	51,954.08	0.00	0.00
900.00	0.00	0.00	0.00	900.00	0.00	0.00
3,334,938.41	0.00	0.00	0.00	3,334,938.41	0.00	0.00
29,187,913.02	0.00	0.00	0.00	29,187,913.02	0.00	0.00
55,629,621.68	0.00	0.00	0.00	55,629,621.68	0.00	0.00
214,431,531.74	0.00	0.00	0.00	214,431,531.74	0.00	0.00
130,248,195.03	0.00	0.00	0.00	130,248,195.03	0.00	0.00
15,000.00	0.00	0.00	0.00	15,000.00	0.00	0.00
218.64	0.00	0.00	0.00	218.64	0.00	0.00
144,000.00	0.00	0.00	0.00	144,000.00	0.00	0.00
9,830,358.92	0.00	0.00	0.00	9,830,358.92	0.00	0.00
10,320,335.76	0.00	0.00	0.00	10,320,335.76	0.00	0.00
98,257,018.66	0.00	0.00	0.00	98,257,018.66	0.00	0.00
-3,771,651.57	0.00	0.00	0.00	-3,771,651.57	0.00	0.00
-3,462,833.83	0.00	0.00	0.00	-3,462,833.83	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

33,145,435.64	0.00	0.00	0.00	33,145,435.64	0.00	0.00
6,053,419.87	0.00	0.00	0.00	6,053,419.87	0.00	0.00
2,248,485.06	0.00	0.00	0.00	2,248,485.06	0.00	0.00
41,154.86	0.00	0.00	0.00	41,154.86	0.00	0.00
16,523,581.82	0.00	0.00	0.00	16,523,581.82	0.00	0.00
49,661,818.05	0.00	0.00	0.00	49,661,818.05	0.00	0.00
21,668,567.84	0.00	0.00	0.00	21,668,567.84	0.00	0.00
85,302,555.95	0.00	0.00	0.00	85,302,555.95	0.00	0.00
32,947,958.09	0.00	0.00	0.00	32,947,958.09	0.00	0.00
29,043,154.49	0.00	0.00	0.00	29,043,154.49	0.00	0.00
235,813,213.45	0.00	0.00	0.00	235,813,213.45	0.00	0.00
23,197.41	0.00	0.00	0.00	23,197.41	0.00	0.00
67,497,409.74	0.00	0.00	0.00	67,497,409.74	0.00	0.00
119,090,563.27	525,000.00	-117,613,029.99	0.00	2,002,533.28	0.00	0.00
5,073,564,654.19	0.00	-5,051,279,759.73	0.00	22,284,894.46	0.00	0.00
3,886,318.67	0.00	-3,887,229.20	0.00	-910.53	0.00	0.00
575,172,210.31	44,163,901.01	-458,904,708.95	0.00	160,431,402.37	0.00	-523,264,124.97
5,139,309,805.02	3,841,586.95	-3,512,581,030.87	0.00	1,630,570,361.11	0.00	0.00
510,192,211.23	0.00	-371,882,816.15	0.00	138,309,395.08	0.00	0.00
141,647,341.51	0.00	-34,798,729.13	0.00	106,848,612.38	0.00	0.00
13,544,458,126.29	0.00	-4,457,989,980.36	0.00	9,086,468,145.92	0.00	0.00
580,220,103.83	0.00	-21,746,150.64	0.00	558,473,953.19	0.00	0.00
20,782,848,687.15	60,581,589.84	-2,805,314,864.51	-510,875,805.00	17,527,239,607.48	0.00	-3,933,398,484.60
389,187,751.00	0.00	0.00	0.00	389,187,751.00	0.00	0.00
3,912,965,390.99	3,412.68	-1,000,031,217.49	0.00	2,912,937,586.18	0.00	0.00
578,338,300.30	0.00	-609,404,823.51	0.00	-31,066,523.21	0.00	0.00
1,634,489,452.95	57,165,146.86	-510,296,090.50	0.00	1,181,358,509.31	0.00	-566,081,506.36
508,442,877.65	0.00	-280,338,181.60	0.00	228,104,696.05	0.00	0.00
14,838,709.70	0.00	0.00	0.00	14,838,709.70	0.00	0.00
1,864,576.00	0.00	0.00	0.00	1,864,576.00	0.00	0.00
21,275,045,817.33	0.00	-2,281,341,062.98	0.00	18,993,704,754.35	0.00	0.00
97,534,588.24	0.00	0.00	0.00	97,534,588.24	0.00	0.00
61,911,179.31	0.00	0.00	0.00	61,911,179.31	0.00	0.00
15,984,138.61	0.00	0.00	0.00	15,984,138.61	0.00	0.00
106,412,693.26	0.00	0.00	0.00	106,412,693.26	0.00	0.00
58,017,571.43	0.00	0.00	0.00	58,017,571.43	0.00	0.00
10,708,651.65	0.00	0.00	0.00	10,708,651.65	0.00	0.00
266,239.49	0.00	0.00	0.00	266,239.49	0.00	0.00
31,910,121.80	0.00	0.00	0.00	31,910,121.80	0.00	0.00
7,686,148.31	0.00	0.00	0.00	7,686,148.31	0.00	0.00
-27,101,641.07	0.00	0.00	0.00	-27,101,641.07	0.00	0.00
-394,950,025.67	0.00	0.00	0.00	-394,950,025.67	0.00	0.00
476,209,876.90	0.00	0.00	0.00	476,209,876.90	0.00	0.00
426,881,289.14	0.00	0.00	0.00	426,881,289.14	0.00	0.00
-1,774,794.04	0.00	0.00	0.00	-1,774,794.04	0.00	0.00
5,356,342.95	0.00	0.00	0.00	5,356,342.95	0.00	0.00
44,390.46	0.00	0.00	0.00	44,390.46	0.00	0.00
159,960,879.32	0.00	0.00	0.00	159,960,879.32	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.

1,813,001.80	0.00	0.00	0.00	1,813,001.80	0.00	0.00
55,458.77	0.00	0.00	0.00	55,458.77	0.00	0.00
312,324,754.46	0.00	0.00	0.00	312,324,754.46	0.00	0.00
854,486,168.66	0.00	0.00	0.00	854,486,168.66	0.00	0.00
47,789.78	0.00	0.00	0.00	47,789.78	0.00	0.00
11,917,988.43	0.00	0.00	0.00	11,917,988.43	0.00	0.00
15,780,201.66	0.00	0.00	0.00	15,780,201.66	0.00	0.00
14,423.62	0.00	0.00	0.00	14,423.62	0.00	0.00
85,645,303.46	0.00	0.00	0.00	85,645,303.46	0.00	0.00
26,077,337.18	0.00	0.00	0.00	26,077,337.18	0.00	0.00
340,713,163.82	0.00	0.00	0.00	340,713,163.82	0.00	0.00
1,260,247,658.07	0.00	0.00	0.00	1,260,247,658.07	0.00	0.00
8,800,847.06	0.00	0.00	0.00	8,800,847.06	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

73,722,364
290,278,623

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

repoclearGBP_enf_netdown	euroclear_enf_netdown	cgo_enf_netdown	sicovam_enf_netdown	jgbl_enf_netdown	jgbt_enf_netdown	repoclearEUR_netdown
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	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	-2,361,530.36	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	-3,706,897,554.58	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	-172,761,979.12	0.00	0.00	0.00	0.00	0.00
0.00	-418,153,454.50	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	-1,024,792,399.53	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
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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
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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	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	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.

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	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.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

repoclearGBP_netdown	euroclear_netdown	cgo_netdown	sicovam_netdown	jgbl_netdown	jgbt_netdown	total_net_cfu_post_adjusts
0.00	0.00	0.00	0.00	0.00	0.00	-666,636,955.15
0.00	0.00	0.00	0.00	0.00	0.00	24,070,381.78
0.00	0.00	0.00	0.00	0.00	0.00	22,737,547.57
0.00	0.00	0.00	0.00	0.00	0.00	29.36
0.00	0.00	0.00	0.00	0.00	0.00	52,230,210.66
0.00	0.00	0.00	0.00	0.00	0.00	-2,494,664.76
0.00	0.00	0.00	0.00	0.00	0.00	140,607,315.54
0.00	0.00	0.00	0.00	0.00	0.00	19,206,173.97
0.00	0.00	0.00	0.00	0.00	0.00	35,439,521.52
0.00	0.00	0.00	0.00	0.00	0.00	200,190,506.77
0.00	0.00	0.00	0.00	0.00	0.00	1.00
0.00	0.00	0.00	0.00	0.00	0.00	2,564,959.78
0.00	0.00	0.00	0.00	0.00	0.00	41,496,298.95
0.00	0.00	0.00	0.00	0.00	0.00	174,715.60
0.00	0.00	0.00	0.00	0.00	0.00	409,872,217.63
0.00	0.00	0.00	0.00	0.00	0.00	234.55
0.00	0.00	0.00	0.00	0.00	0.00	-115,202,699.01
0.00	0.00	0.00	0.00	0.00	0.00	131,124,290.87
0.00	-11,247,538.88	0.00	0.00	0.00	0.00	3,589,356,439.31
0.00	0.00	0.00	0.00	0.00	0.00	104,065,354.21
0.00	0.00	0.00	0.00	0.00	0.00	24,547,264.94
0.00	0.00	0.00	0.00	0.00	0.00	733,404,359.66
0.00	0.00	0.00	0.00	0.00	0.00	1,555,779,146.66
0.00	-11,062,500.00	0.00	0.00	0.00	0.00	8,936,719,973.47
0.00	0.00	0.00	0.00	0.00	0.00	463,803,247.61
0.00	0.00	0.00	0.00	0.00	0.00	81,145,059.48
0.00	0.00	0.00	0.00	0.00	0.00	829,525.63
0.00	0.00	0.00	0.00	0.00	0.00	68,175,000.00
0.00	0.00	0.00	0.00	0.00	0.00	5,242,458.15
0.00	0.00	0.00	0.00	0.00	0.00	4,487,889.17
0.00	0.00	0.00	0.00	0.00	0.00	135,345,063.95
0.00	0.00	0.00	0.00	0.00	0.00	7,937,649.18
0.00	0.00	0.00	0.00	0.00	0.00	55,960.82
0.00	0.00	0.00	0.00	0.00	0.00	236,571,371.64
0.00	0.00	0.00	0.00	0.00	0.00	6,100,977.32
0.00	0.00	0.00	0.00	0.00	0.00	26,766,468.96
0.00	0.00	0.00	0.00	0.00	0.00	856,439.15
0.00	0.00	0.00	0.00	0.00	0.00	341.72
0.00	0.00	0.00	0.00	0.00	0.00	8,781,773.95
0.00	0.00	0.00	0.00	0.00	0.00	-1,298,604.09
0.00	0.00	0.00	0.00	0.00	0.00	18,510.00
0.00	0.00	0.00	0.00	0.00	0.00	0.17
0.00	0.00	0.00	0.00	0.00	0.00	254,299,374.93
0.00	0.00	0.00	0.00	0.00	0.00	633,319,104.05
0.00	0.00	0.00	0.00	0.00	0.00	361,322,824.28

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	0.00	0.00	0.00	0.00	0.00	-8,392,406.64
0.00	0.00	0.00	0.00	0.00	0.00	717,127,596.30
0.00	0.00	0.00	0.00	0.00	0.00	375,315,309.07
0.00	0.00	0.00	0.00	0.00	0.00	5,175,788.01
0.00	0.00	0.00	0.00	0.00	0.00	98,102,161.83
0.00	0.00	0.00	0.00	0.00	0.00	739,152,159.28
0.00	0.00	0.00	0.00	0.00	0.00	287,295,577.62
0.00	0.00	0.00	0.00	0.00	0.00	273.18
0.00	0.00	0.00	0.00	0.00	0.00	1,433,588,616.68
0.00	0.00	0.00	0.00	0.00	0.00	742,143,551.91
0.00	0.00	0.00	0.00	0.00	0.00	508,911,703.83
0.00	0.00	0.00	0.00	0.00	0.00	454,987,257.78
0.00	0.00	0.00	0.00	0.00	0.00	543,158,245.09
0.00	0.00	0.00	0.00	0.00	0.00	1,884.57
0.00	0.00	0.00	0.00	0.00	0.00	1,132,464,526.40
0.00	0.00	0.00	0.00	0.00	0.00	758,779,168.40
0.00	0.00	0.00	0.00	0.00	0.00	1,384.92
0.00	0.00	0.00	0.00	0.00	0.00	723,378,679.13
0.00	0.00	0.00	0.00	0.00	0.00	1,533,314,909.92
0.00	0.00	0.00	0.00	0.00	0.00	13,304,507.05
0.00	0.00	0.00	0.00	0.00	0.00	992.18
0.00	0.00	0.00	0.00	0.00	0.00	63,095,608.79
0.00	0.00	0.00	0.00	0.00	0.00	24,454,506.61
0.00	0.00	0.00	0.00	0.00	0.00	28,521,947.89
0.00	0.00	0.00	0.00	0.00	0.00	350,028.17
0.00	0.00	0.00	0.00	0.00	0.00	151,757,703.85
0.00	0.00	0.00	0.00	0.00	0.00	29,043,834.46
0.00	0.00	0.00	0.00	0.00	0.00	44.75
0.00	0.00	0.00	0.00	0.00	0.00	4,968,907.07
0.00	0.00	0.00	0.00	0.00	0.00	164,255,237.61
0.00	0.00	0.00	0.00	0.00	0.00	45,649,697.99
0.00	0.00	0.00	0.00	0.00	0.00	11,178,690.33
0.00	0.00	0.00	0.00	0.00	0.00	4,260,700.75
0.00	0.00	0.00	0.00	0.00	0.00	501,760.00
0.00	0.00	0.00	0.00	0.00	0.00	14,199,691.50
0.00	0.00	0.00	0.00	0.00	0.00	42,946,607.91
0.00	0.00	0.00	0.00	0.00	0.00	1,485,768.12
0.00	0.00	0.00	0.00	0.00	0.00	67,700,130.13
0.00	0.00	0.00	0.00	0.00	0.00	51,252,074.64
0.00	0.00	0.00	0.00	0.00	0.00	53,379,959.13
0.00	0.00	0.00	0.00	0.00	0.00	201,266,266.18
0.00	0.00	0.00	0.00	0.00	0.00	970,319.87
0.00	0.00	0.00	0.00	0.00	0.00	-59,221,802.29
0.00	0.00	0.00	0.00	0.00	0.00	-124,186,066.49
0.00	0.00	0.00	0.00	0.00	0.00	42,141,343.70
0.00	0.00	0.00	0.00	0.00	0.00	39,536,336.22
0.00	0.00	0.00	0.00	0.00	0.00	12,797,491.35
0.00	0.00	0.00	0.00	0.00	0.00	65,480,567.33
0.00	0.00	0.00	0.00	0.00	0.00	5,092,197.33

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

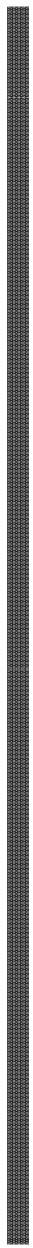
0.00	0.00	0.00	0.00	0.00	0.00	108,449,896.62
0.00	0.00	0.00	0.00	0.00	0.00	1,476,131.62
0.00	0.00	0.00	0.00	0.00	0.00	2,774,529.68
0.00	0.00	0.00	0.00	0.00	0.00	62,117,619.14
0.00	0.00	0.00	0.00	0.00	0.00	103,030,440.55
0.00	0.00	0.00	0.00	0.00	0.00	4,495.37
0.00	0.00	0.00	0.00	0.00	0.00	70,168.40
0.00	0.00	0.00	0.00	0.00	0.00	22.75
0.00	0.00	0.00	0.00	0.00	0.00	70,978,906.43
0.00	0.00	0.00	0.00	0.00	0.00	-4,253,726.27
0.00	0.00	0.00	0.00	0.00	0.00	-462,504,488.76
0.00	0.00	0.00	0.00	0.00	0.00	101,522,351.30
0.00	0.00	0.00	0.00	0.00	0.00	19.47
0.00	0.00	0.00	0.00	0.00	0.00	77,102,294.06
0.00	0.00	0.00	0.00	0.00	0.00	48,779,931.19
0.00	0.00	0.00	0.00	0.00	0.00	5,121.18
0.00	0.00	0.00	0.00	0.00	0.00	49,148,240.68
0.00	0.00	0.00	0.00	0.00	0.00	577.43
0.00	0.00	0.00	0.00	0.00	0.00	129,153.00
0.00	0.00	0.00	0.00	0.00	0.00	47,533,100.45
0.00	0.00	0.00	0.00	0.00	0.00	91,932,396.58
0.00	0.00	0.00	0.00	0.00	0.00	5,125,542.64
0.00	0.00	0.00	0.00	0.00	0.00	3,293,244.68
0.00	0.00	0.00	0.00	0.00	0.00	22,182,892.92
0.00	0.00	0.00	0.00	0.00	0.00	3,667,826.14
0.00	0.00	0.00	0.00	0.00	0.00	75,000.00
0.00	0.00	0.00	0.00	0.00	0.00	14,809,758.39
0.00	0.00	0.00	0.00	0.00	0.00	26,128,567.08
0.00	0.00	0.00	0.00	0.00	0.00	47,374.96
0.00	0.00	0.00	0.00	0.00	0.00	288,405.71
0.00	0.00	0.00	0.00	0.00	0.00	4,983,540.11
0.00	0.00	0.00	0.00	0.00	0.00	437,502.93
0.00	0.00	0.00	0.00	0.00	0.00	50,196,047.63
0.00	0.00	0.00	0.00	0.00	0.00	51,872,333.85
0.00	0.00	0.00	0.00	0.00	0.00	51,954.08
0.00	0.00	0.00	0.00	0.00	0.00	900.00
0.00	0.00	0.00	0.00	0.00	0.00	3,334,938.41
0.00	0.00	0.00	0.00	0.00	0.00	29,187,913.02
0.00	0.00	0.00	0.00	0.00	0.00	55,629,621.68
0.00	0.00	0.00	0.00	0.00	0.00	214,431,531.74
0.00	0.00	0.00	0.00	0.00	0.00	130,248,195.03
0.00	0.00	0.00	0.00	0.00	0.00	15,000.00
0.00	0.00	0.00	0.00	0.00	0.00	218.64
0.00	0.00	0.00	0.00	0.00	0.00	144,000.00
0.00	0.00	0.00	0.00	0.00	0.00	9,830,358.92
0.00	0.00	0.00	0.00	0.00	0.00	10,320,335.76
0.00	0.00	0.00	0.00	0.00	0.00	98,257,018.66
0.00	0.00	0.00	0.00	0.00	0.00	-3,771,651.57
0.00	0.00	0.00	0.00	0.00	0.00	-3,462,833.83

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	0.00	0.00	0.00	0.00	0.00	33,145,435.64
0.00	0.00	0.00	0.00	0.00	0.00	6,053,419.87
0.00	0.00	0.00	0.00	0.00	0.00	2,248,485.06
0.00	0.00	0.00	0.00	0.00	0.00	41,154.86
0.00	0.00	0.00	0.00	0.00	0.00	16,523,581.82
0.00	0.00	0.00	0.00	0.00	0.00	49,661,818.05
0.00	0.00	0.00	0.00	0.00	0.00	21,668,567.84
0.00	0.00	0.00	0.00	0.00	0.00	85,302,555.95
0.00	0.00	0.00	0.00	0.00	0.00	32,947,958.09
0.00	0.00	0.00	0.00	0.00	0.00	29,043,154.49
0.00	0.00	0.00	0.00	0.00	0.00	235,813,213.45
0.00	0.00	0.00	0.00	0.00	0.00	23,197.41
0.00	0.00	0.00	0.00	0.00	0.00	67,497,409.74
0.00	-14,647,098.26	0.00	0.00	0.00	0.00	2,002,533.28
0.00	0.00	0.00	0.00	0.00	0.00	22,284,894.46
0.00	0.00	0.00	0.00	0.00	0.00	-910.53
0.00	0.00	0.00	0.00	0.00	0.00	-362,832,722.60
0.00	-15,766,083.86	0.00	-72,995,921.51	0.00	0.00	268,793,783.34
0.00	0.00	0.00	0.00	0.00	0.00	138,309,395.08
0.00	0.00	0.00	0.00	0.00	0.00	1,128,583.66
0.00	0.00	0.00	0.00	0.00	0.00	2,459,663,182.01
0.00	0.00	0.00	0.00	0.00	0.00	-14,486,058.32
0.00	-634,421,607.81	0.00	0.00	0.00	0.00	9,999,109,243.52
0.00	0.00	0.00	0.00	0.00	0.00	216,841,939.25
0.00	0.00	0.00	0.00	0.00	0.00	2,688,902,708.53
0.00	0.00	0.00	0.00	0.00	0.00	-31,066,523.21
0.00	0.00	0.00	0.00	0.00	0.00	446,941,342.40
0.00	0.00	0.00	0.00	0.00	0.00	138,244,371.82
0.00	0.00	0.00	0.00	0.00	0.00	14,838,709.70
0.00	0.00	0.00	0.00	0.00	0.00	1,864,576.00
0.00	0.00	0.00	0.00	-226,081,571.38	0.00	9,562,430,628.41
0.00	0.00	0.00	0.00	0.00	0.00	97,534,588.24
0.00	0.00	0.00	0.00	0.00	0.00	61,911,179.31
0.00	0.00	0.00	0.00	0.00	0.00	15,984,138.61
0.00	0.00	0.00	0.00	0.00	0.00	106,412,693.26
0.00	0.00	0.00	0.00	0.00	0.00	58,017,571.43
0.00	0.00	0.00	0.00	0.00	0.00	10,708,651.65
0.00	0.00	0.00	0.00	0.00	0.00	266,239.49
0.00	0.00	0.00	0.00	0.00	0.00	31,910,121.80
0.00	0.00	0.00	0.00	0.00	0.00	7,686,148.31
0.00	0.00	0.00	0.00	0.00	0.00	-27,101,641.07
0.00	0.00	0.00	0.00	0.00	0.00	-394,950,025.67
0.00	0.00	0.00	0.00	0.00	0.00	476,209,876.90
0.00	0.00	0.00	0.00	0.00	0.00	426,881,289.14
0.00	0.00	0.00	0.00	0.00	0.00	-1,774,794.04
0.00	0.00	0.00	0.00	0.00	0.00	5,356,342.95
0.00	0.00	0.00	0.00	0.00	0.00	44,390.46
0.00	0.00	0.00	0.00	0.00	0.00	159,960,879.32
0.00	0.00	0.00	0.00	0.00	0.00	0.00

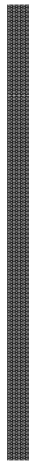
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	0.00	0.00	0.00	0.00	0.00	1,813,001.80
0.00	0.00	0.00	0.00	0.00	0.00	55,458.77
0.00	0.00	0.00	0.00	0.00	0.00	312,324,754.46
0.00	0.00	0.00	0.00	0.00	0.00	854,486,168.66
0.00	0.00	0.00	0.00	0.00	0.00	47,789.78
0.00	0.00	0.00	0.00	0.00	0.00	11,917,988.43
0.00	0.00	0.00	0.00	0.00	0.00	15,780,201.66
0.00	0.00	0.00	0.00	0.00	0.00	14,423.62
0.00	0.00	0.00	0.00	0.00	0.00	85,645,303.46
0.00	0.00	0.00	0.00	0.00	0.00	26,077,337.18
0.00	0.00	0.00	0.00	0.00	0.00	340,713,163.82
0.00	0.00	0.00	0.00	0.00	0.00	1,260,247,658.07
0.00	0.00	0.00	0.00	0.00	0.00	8,800,847.06



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

73,722,364
290,278,623



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Reverses	Total Net Balance Sheet
0.00	-666,636,955.15
0.00	24,070,381.78
0.00	22,737,547.57
0.00	29.36
0.00	52,230,210.66
0.00	-2,494,664.76
0.00	140,607,315.54
0.00	19,206,173.97
0.00	35,439,521.52
-64,431,000.00	264,621,506.77
0.00	1.00
0.00	2,564,959.78
0.00	41,496,298.95
0.00	174,715.60
397,262,763.18	7,700,364.45
0.00	234.55
-115,202,699.01	0.00
131,124,290.87	0.00
2,228,716,685.29	72,022,246.02
39,132,433.08	0.00
-245,929,276.80	0.00
733,404,359.66	0.00
411,636,083.56	654,031.08
6,174,876,802.14	116,378,228.23
209,305,633.25	0.00
76,496,223.19	4,648,836.29
829,525.63	0.00
68,175,000.00	0.00
0.00	5,242,458.15
0.00	4,487,889.17
0.00	135,345,063.95
0.00	7,937,649.18
0.00	55,960.82
0.00	236,571,371.64
0.00	6,100,977.32
0.00	26,766,468.96
0.00	856,439.15
0.00	341.72
0.00	8,781,773.95
0.00	-1,298,604.09
0.00	18,510.00
0.00	0.17
0.00	254,299,374.93
0.00	633,319,104.05
0.00	361,322,824.28

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	-8,392,406.64
0.00	717,127,596.30
0.00	375,315,309.07
0.00	5,175,788.01
0.00	98,102,161.83
0.00	739,152,159.28
0.00	287,295,577.62
0.00	273.18
0.00	1,433,588,616.68
0.00	742,143,551.91
0.00	508,911,703.83
0.00	454,987,257.78
0.00	543,158,245.09
0.00	1,884.57
0.00	1,132,464,526.40
0.00	758,779,168.40
0.00	1,384.92
0.00	723,378,679.13
0.00	1,533,314,909.92
0.00	13,304,507.05
0.00	992.18
0.00	63,095,608.79
0.00	24,454,506.61
0.00	28,521,947.89
0.00	350,028.17
0.00	151,757,703.85
0.00	29,043,834.46
0.00	44.75
0.00	4,968,907.07
0.00	164,255,237.61
0.00	45,649,697.99
0.00	11,178,690.33
0.00	4,260,700.75
0.00	501,760.00
0.00	14,199,691.50
0.00	42,946,607.91
0.00	1,485,768.12
0.00	67,700,130.13
0.00	51,252,074.64
0.00	53,379,959.13
0.00	201,266,266.18
0.00	970,319.87
0.00	-59,221,802.29
0.00	-124,186,066.49
0.00	42,141,343.70
0.00	39,536,336.22
0.00	12,797,491.35
0.00	65,480,567.33
0.00	5,092,197.33

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	108,449,896.62
0.00	1,476,131.62
0.00	2,774,529.68
0.00	62,117,619.14
0.00	103,030,440.55
0.00	4,495.37
0.00	70,168.40
0.00	22.75
0.00	70,978,906.43
0.00	-4,253,726.27
0.00	-462,504,488.76
0.00	101,522,351.30
0.00	19.47
0.00	77,102,294.06
0.00	48,779,931.19
0.00	5,121.18
0.00	49,148,240.68
0.00	577.43
0.00	129,153.00
0.00	47,533,100.45
0.00	91,932,396.58
0.00	5,125,542.64
0.00	3,293,244.68
0.00	22,182,892.92
0.00	3,667,826.14
0.00	75,000.00
0.00	14,809,758.39
0.00	26,128,567.08
0.00	47,374.96
0.00	288,405.71
0.00	4,983,540.11
0.00	437,502.93
0.00	50,196,047.63
0.00	51,872,333.85
0.00	51,954.08
0.00	900.00
0.00	3,334,938.41
0.00	29,187,913.02
0.00	55,629,621.68
0.00	214,431,531.74
0.00	130,248,195.03
0.00	15,000.00
0.00	218.64
0.00	144,000.00
0.00	9,830,358.92
0.00	10,320,335.76
0.00	98,257,018.66
0.00	-3,771,651.57
0.00	-3,462,833.83

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	33,145,435.64
0.00	6,053,419.87
0.00	2,248,485.06
0.00	41,154.86
0.00	16,523,581.82
0.00	49,661,818.05
0.00	21,668,567.84
0.00	85,302,555.95
0.00	32,947,958.09
0.00	29,043,154.49
0.00	235,813,213.45
0.00	23,197.41
0.00	67,497,409.74
-5,484,747.99	525,000.00
22,284,894.46	0.00
-910.53	0.00
-742,724,667.92	44,163,901.01
-448,716,506.34	3,841,586.95
138,309,395.08	0.00
1,128,583.65	0.00
2,458,602,682.01	0.00
-14,486,058.32	0.00
9,044,660,720.12	60,581,589.84
216,841,939.25	0.00
1,947,940,195.86	3,412.68
-31,066,523.21	0.00
-35,095,804.51	57,165,146.86
138,244,371.82	0.00
14,838,709.70	0.00
1,864,576.00	0.00
18,993,704,754.35	0.00
0.00	97,534,588.24
0.00	61,911,179.31
0.00	15,984,138.61
0.00	106,412,693.26
0.00	58,017,571.43
0.00	10,708,651.65
0.00	266,239.49
0.00	31,910,121.80
0.00	7,686,148.31
0.00	-27,101,641.07
0.00	-394,950,025.67
0.00	476,209,876.90
0.00	426,881,289.14
0.00	-1,774,794.04
0.00	5,356,342.95
0.00	44,390.46
0.00	159,960,879.32
0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0.00	1,813,001.80
0.00	55,458.77
0.00	312,324,754.46
0.00	854,486,168.66
0.00	47,789.78
0.00	11,917,988.43
0.00	15,780,201.66
0.00	14,423.62
0.00	85,645,303.46
0.00	26,077,337.18
0.00	340,713,163.82
0.00	1,260,247,658.07
0.00	8,800,847.06
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0.00	73,722,364.00
290,278,622.62	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PRINCIPAL INVESTINGSUM EUROPE	GLOBAL PRINCIPAL STRATSUM EUROPE

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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-EQUITIESSUM ASIA	EQUITY STRATEGIESSUM ASIA

SUM-EQUITIESSUM ASIA	VOLATILITY ASIASUM ASIA

SUM-EQUITIESSUM EUROPE	CONVERTIBLES PRODUCTSUM EUROPE
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SUM-EQUITIESSUM EUROPE	EQUITY STRATEGIES

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SUM-EQUITIESSUM EUROPE	EUROPE EXEC SVCSSUM EUROPE

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SUM-EQUITIESSUM EUROPE	VOLATILITY EUROPESUM EUROPE
SUM-EQUITIESSUM EUROPE	VOLATILITY EUROPESUM EUROPE
SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	CDOSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	FID CORPORATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	GLOBAL RATESSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH GRADE CREDITSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	HIGH YIELDSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	MUNICIPALSSUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
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SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS
SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

SUM-FIXED INCOMESUM AMERICAS	REAL ESTATESUM AMERICAS

SUM-FIXED INCOMESUM AMERICAS	SECURITIZED PRODUCTSSUM AMERICAS

SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
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SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	GLOBAL RATESSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
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SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
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SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
SUM-FIXED INCOMESUM ASIA	HIGH GRADE CREDITSUM ASIA
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SUM-FIXED INCOMESUM ASIA	HIGH YIELDSUM ASIA
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SUM-FIXED INCOMESUM ASIA	REAL ESTATESUM ASIA
SUM-FIXED INCOMESUM ASIA	REAL ESTATESUM ASIA
SUM-FIXED INCOMESUM ASIA	REAL ESTATESUM ASIA
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	CDOSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	COMMODITIES TRADINGSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FID CORPORATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	FOREIGN EXCHANGESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	GLOBAL RATESSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	HIGH GRADE CREDITSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	HIGH GRADE CREDITSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE

SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	HIGH YIELDSUM EUROPE
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
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	REAL ESTATESUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
SUM-FIXED INCOMESUM EUROPE	SECURITIZED PRODUCTSSUM EUROPE
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	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 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-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
SUM-INVESTMENT MANAGEMENTSUM EUROPE	PIM PRE-ALLOCATEDSUM EUROPE
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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-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
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY FINANCINGSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS

SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	EQUITY SYNTHETICSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
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SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	FIRM FINANCINGSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	STRUCTURED TRANSACTIONSSUM AMERICAS
SUM-PRIME SERVICESSUM AMERICAS	STRUCTURED TRANSACTIONSSUM AMERICAS
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA

SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA

SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	EQUITY SYNTHETICSSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM ASIA	FIRM FINANCINGSUM ASIA
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE

SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY FINANCINGSUM EUROPE
SUM-PRIME SERVICESSUM EUROPE	EQUITY SYNTHETICS

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
SUM-PRIME SERVICESSUM EUROPE

STRUCTURED TRANSACTIONSSUM EUROPE
STRUCTURED TRANSACTIONSSUM EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BS Daily - TD Shorts (Cross System) - 31 Oct 2007

Division	Business Date	Region	BPM Level 0
PRINCIPAL INVESTING	31-Oct-07	SUM AMERICAS	DIRECT PRINCIPAL INVESTMENTS
PRINCIPAL INVESTING	31-Oct-07	SUM AMERICAS	GLOBAL PRINCIPAL STRAT

PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM AMERICAS	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL OPPORTUNITIES GROUP
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM ASIA	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL PRINCIPAL STRAT
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
PRINCIPAL INVESTING	31-Oct-07 SUM EUROPE	GLOBAL TRADING STRATEGIES
SUM-BANKING DIVISION	31-Oct-07 SUM EUROPE	LEVERAGED FINANCE
SUM-BANKING DIVISION	31-Oct-07 SUM EUROPE	LEVERAGED FINANCE
SUM-BANKING DIVISION	31-Oct-07 SUM EUROPE	LEVERAGED FINANCE
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
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SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
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SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
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SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	CONVERTIBLES PRODUCT

SUM-EQUITIES	31-Oct-07	SUM AMERICAS CONVERTIBLES PRODUCT

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	EQUITY STRATEGIES

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	LIQUID MARKETS AMERICAS
SUM-EQUITIES	31-Oct-07 SUM AMERICAS	VOLATILITY

SUM-EQUITIES	31-Oct-07 SUM AMERICAS	VOLATILITY AMERICAS

SUM-EQUITIES	31-Oct-07 SUM ASIA	ASIA EXECUTION SERVICES

SUM-EQUITIES	31-Oct-07 SUM ASIA	EQUITY STRATEGIES

SUM-EQUITIES	31-Oct-07 SUM ASIA	VOLATILITY ASIA

SUM-EQUITIES	31-Oct-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07	SUM EUROPE	CONVERTIBLES PRODUCT
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EQUITIES SUPPORT
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EQUITY STRATEGIES

SUM-EQUITIES	31-Oct-07	SUM	EUROPE EUROPE EXEC SVCS

SUM-EQUITIES	31-Oct-07	SUM	EUROPE EUROPE EXEC SVCS

SUM-EQUITIES	31-Oct-07	SUM	EUROPE EUROPE EXEC SVCS

SUM-EQUITIES	31-Oct-07	SUM	EUROPE EUROPE EXEC SVCS

SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	EUROPE EXEC SVCS
SUM-EQUITIES	31-Oct-07	SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	31-Oct-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	31-Oct-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	31-Oct-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	31-Oct-07 SUM EUROPE	VOLATILITY EUROPE

SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-EQUITIES	31-Oct-07	SUM EUROPE VOLATILITY EUROPE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS CDO
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS FID CORPORATE
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	31-Oct-07 SUM AMERICAS	HIGH YIELD

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS	MUNICIPALS

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS	REAL ESTATE

SUM-FIXED INCOME	31-Oct-07	SUM AMERICAS SECURITIZED PRODUCTS

SUM-FIXED INCOME	31-Oct-07 SUM ASIA	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH GRADE CREDIT
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM ASIA	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	CDO
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	COMMODITIES TRADING
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FID CORPORATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	FOREIGN EXCHANGE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-FIXED INCOME	31-Oct-07	SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07	SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07	SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	GLOBAL RATES

SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH GRADE CREDIT

SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH YIELD

SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	HIGH YIELD
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	REAL ESTATE
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	SECURITIZED PRODUCTS
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	SECURITIZED PRODUCTS
SUM-FIXED INCOME	31-Oct-07 SUM EUROPE	SECURITIZED PRODUCTS
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	NEUBERGER BERMAN PRIV ASST MGT
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	PRIVATE INVES MGMT-ADVIS SERV
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM EUROPE	PIM PRE-ALLOCATED
SUM-INVESTMENT MANAGEMENT	31-Oct-07 SUM AMERICAS	CORPORATE INVEST/OTHER
SUM-NON-CORE	31-Oct-07 SUM AMERICAS	CORPORATE INVEST/OTHER
SUM-NON-CORE	31-Oct-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	CLEARING AND EXECUTION
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY FINANCING

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	STRUCTURED TRANSACTIONS
SUM-PRIME SERVICES	31-Oct-07 SUM AMERICAS	STRUCTURED TRANSACTIONS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	EQUITY SYNTHETICS
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM ASIA	FIRM FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY FINANCING
SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES	31-Oct-07 SUM EUROPE	EQUITY SYNTHETICS

SUM-PRIME SERVICES		31-Oct-07 SUM EUROPE	STRUCTURED TRANSACTIONS
SUM-PRIME SERVICES		31-Oct-07 SUM EUROPE	STRUCTURED TRANSACTIONS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

BPM Level 1	BPM Level 2	Account	Short Inventory TD @ MV	GAAP Asset Class 1 Name
DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS	95121895	-20,625,000,000	
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	078006541	-63,962,652	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,920,604	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-4,110,000	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-9,975,365	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-66,396,899	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,396,629	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-24,464,691	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-12,475,936	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-87,295,332	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-11,292,930	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-541	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-10,092,110	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-9,771,757	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-10,163,757	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93113091	-1,457,340	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-755,302	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-4,800,722	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	93117910	-361,608	Total Corporate Stocks
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-57,421,598	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-47,919,766	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	G19L	-222,828,498	Total Governments & Agencies
GPS AMERICAS TRADING	CAPITAL STRUCTURE ARB	SECTR424140	-21	Total Corp. Obligations & Spot
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-792,421	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-9,850,000	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-14,677,086	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS EMERGING MARKETS	07200CQ25	-8,596,162	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	GPS LOAN PORTFOLIO	GAO5	-22,686,324	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	93117311	-17,036,154	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117311	-7,756,815	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117312	-33,250	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PHELPS-CREDIT	93117316	-223,355	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	93117316	-770,453	Total Corporate Stocks
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX1	-15,536,834	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-804,054	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-20,866,270	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX2	-15,755,158	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	GAX6	-6,374,023	Total Governments & Agencies
GPS AMERICAS TRADING	PHELPS-CREDIT	SECTR424260	-54,205	Total Corp. Obligations & Spot
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-22,013	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-4,905,796	Total Corp. Obligations & Spot Commodities
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-2,814,913	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	93111399	-762,756	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-25,711,234	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-5,217,810	Total Governments & Agencies

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GPS AMERICAS TRADING	PRINCIPAL FIN-BROWNBACK	G17M	-17,351,522	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-6,068,606	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	93117304	-13,514,886	Total Corporate Stocks
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-58,096,059	Total Governments & Agencies
GPS AMERICAS TRADING	PRINCIPAL STRATEGIES	G1W7	-39,571,914	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-18,911,647	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114200	-28,002,651	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114220	-2,886,164	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-14,217,393	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-23,301,695	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114226	-279,984	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114240	-19,247,853	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	-127,439,412	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-4,545,477	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-60,222	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	93114331	-15,615,340	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	95121706	-183,820	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	95123003	-119,859	Total Corporate Stocks
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GAVL	-16,420,478	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-80,216,698	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-82,782,892	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMD5	-8,176,392	Total Governments & Agencies
GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	GMVI	-37,711,058	Total Governments & Agencies
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071000MH3	-7,754,867	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	071009682	-14,674,752	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	07100BFS3	-195,191	Total Corporate Stocks
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	077003788	-34,699,795	Total Corp. Obligations & Spot Commodities
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	077003788	-17,369,869	Total Governments & Agencies
GLOBAL OPPORTUNITIES-ASIA	GLOBAL OPPORTUNITIES-ASIA	078003605	-53,694	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-5,214,677	Total Corp. Obligations & Spot Commodities
GPS ASIA	CONVERT ARB	071000MQ3	-441	Total Corp. Obligations & Spot Commodities
GPS ASIA	CONVERT ARB	071000MQ3	-27,474,031	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-8,880,569	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-3,231,232	Total Corporate Stocks
GPS ASIA	CONVERT ARB	071000MQ3	-6,579,074	Total Corporate Stocks
GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI	0730048D8	-29,095,373	Total Corporate Stocks
GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI	077003911	-1,190,201	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099V7	-505	Total Corp. Obligations & Spot Commodities
GPS EUROPE	CARB-EUROPE	0720099V7	-7,377,682	Total Corp. Obligations & Spot Commodities
GPS EUROPE	CARB-EUROPE	0720099V7	-30,264,855	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-59,277,588	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-4,156,008	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099V7	-27,193,975	Total Governments & Agencies
GPS EUROPE	CARB-EUROPE	0720099W5	-2,156,205	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099W5	-1,322,150	Total Corporate Stocks
GPS EUROPE	CARB-EUROPE	0720099W5	-839,090	Total Corporate Stocks
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-34,122,212	Total Governments & Agencies

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GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-25,272,423	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-22,363,462	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	0710017Z8	-11,884,159	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004KC7	-12,583,026	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-10,382,035	Total Governments & Agencies
GPS EUROPE	CREDIT ARBITRAGE	072004ZC1	-3,880,863	Total Governments & Agencies
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-1,429,128	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V68	-253,856	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-5,963,980	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-4,070,943	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-1,029,969	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004V76	-3,997,114	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004W00	-26,171	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-2,455,784	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004WR1	-1,029,422	Total Corporate Stocks
GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	072004XB5	-2,712,600	Total Corp. Obligations & Spot Commodities
LF EUROPE	LF EUROPE	SYND 208350	-149	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 219830	-22	Total Corp. Obligations & Spot
LF EUROPE	LF EUROPE	SYND 510990	0	Total Corp. Obligations & Spot
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-56,403	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117684	-2,161,391	Total Corporate Stocks
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-4,940,541	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-975,353	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-12,827,947	Total Corporate Stocks
CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	93117685	-11,798,322	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117154	-2,414,989	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-1,018,268	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-821,416	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-2,211,819	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-836,789	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117154	-8,515,345	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117154	-2,547,784	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117706	-5,180,074	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-4,855,657	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-1,289,383	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-1,064,048	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-3,631,753	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117706	-284,819	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117706	-3,790,178	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117706	-1,714,961	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-203,136	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-180,716	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-250,335	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-832	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-73,396	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	FACILITATION	93117707	-536,318	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-428,311	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-55,860	Total Corporate Stocks
CONVERTIBLES AMERICAS	FACILITATION	93117707	-21,338	Total Corporate Stocks

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CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	074005943	-18,237	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	0	Total Corp. Obligations & Spot Commodities
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	0	Total Corp. Obligations & Spot Commodities
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	0	Total Corp. Obligations & Spot Commodities
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	93117217	-21,068,819	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-15,667,242	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-10,103,930	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-11,766,093	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-7,360,002	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-1,289,246	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117217	-13,429,555	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117218	-133,183	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117218	-1,832,385	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117218	-8,349,972	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117219	-12,501	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117219	-2,694,452	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-3,700,369	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-1,082,684	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-4,378,167	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-14,638,876	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-1,187,777	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-377,490	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-24,664,578	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117220	-46,060,745	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-1,370,476	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-4,741,777	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-5,570,608	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-933,268	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-2,928,175	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-2,416,636	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-13,501,164	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-27,956,151	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117221	-8,299,304	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-12,500,102	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-1,539,890	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-34,462,388	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-1,235,078	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117505	-11,821,792	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-1,356,250	Total Corp. Obligations & Spot Commodities

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CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-2,191,955	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-50,824	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-6,102,090	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-2,449,045	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-11,922,396	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117709	-13,883,055	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-430,500	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-153,516	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-470,119	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-209,086	Total Corporate Stocks
CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	93117710	-592,093	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117053	-101,889,715	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-2,201,917	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-29,207,607	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117151	-23,069,164	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-15,459,663	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-19,475,666	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-13,913,655	Total Corp. Obligations & Spot Commodities
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-377,569	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-57,429,584	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-150,610,048	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-6,356,868	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-3,443,183	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117152	-11,993,274	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117153	-1,098,245	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117153	-2,557,196	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117750	-3,716,396	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117750	-1,474,217	Total Corporate Stocks
CONVERTIBLES AMERICAS	PRINCIPAL	93117876	-18,349,833	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	078006558	-5,104,778	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-2,589,974	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-821,536	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-22,662,443	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93115462	-6,785,000	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-2,227,962	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-13,038,799	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117041	-3,371,250	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-7,211,902	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-58,361,463	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117042	-12,046,390	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-15,873,982	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-41,718,859	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117046	-6,228,136	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-29,260,569	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-33,422,165	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117047	-5,011,488	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-715,346	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-859,999	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-17,591,416	Total Corporate Stocks

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EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-5,549,309	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	93117639	-4,118,018	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	95121757	-4,158,848	
EQUITIES STRATEGIES-AMER	IPB	93117713	-579	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93111384	-3,238	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	OPPORTUNITY FUND	93115323	-350,700	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117535	-9,829,346	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117535	-1,737,312	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-10,436,216	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-19,227,286	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-1,079,395	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-1,346,729	Total Corporate Stocks
EQUITIES STRATEGIES-AMER	REAL IVOL	93117555	-3,979,672	Total Corporate Stocks
AMERICAS CASH	AGENCY DESK OTC TRADING	93116414	-80	Total Corporate Stocks
AMERICAS CASH	AGENCY DESK OTC TRADING	93116414	-343	Total Corporate Stocks
AMERICAS CASH	AGENCY DESK OTC TRADING	93116414	-4	Total Corporate Stocks
AMERICAS CASH	ATS PLATFORM	93117593	-39,870	Total Corporate Stocks
AMERICAS CASH	BASIC MATERIALS	93107159	-32,831,206	
AMERICAS CASH	CASH DIRECT TO MODEL	93116071	-6,580	Total Corporate Stocks
AMERICAS CASH	CASH DIRECT TO MODEL	93116071	-77	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117883	-20,186	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117884	-34,595	Total Corporate Stocks
AMERICAS CASH	CONSUMER PRODUCTS	93117966	-3,062	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730047G2	-67,014	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-946,533	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	0730048F3	-94,550	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077000776	-457	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077000776	-8,720	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077000776	-193	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	077006757	-705,852	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	078003993	-3,141	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93113038	-132	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93113053	-698	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-6,540,408	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-2,080,301	Total Corporate Stocks
AMERICAS CASH	EMG EQUITIES-AMERICAS	93115822	-367,809	Total Corporate Stocks
AMERICAS CASH	ENERGY	93116066	-121,444	
AMERICAS CASH	ENERGY	93116066	-31,847	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117145	-65	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117888	-3,877	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117971	-1,545,563	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117972	-7,220	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117972	-3,696	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117974	-163,045	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117978	-1,544	Total Corporate Stocks
AMERICAS CASH	FINANCIAL INSTITUTIONS	93117978	-30,683	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-1,610	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-2,019	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93115840	-78,215	Total Corporate Stocks

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AMERICAS CASH	HEALTHCARE	93115840	-478	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117894	-52,492	Total Corporate Stocks
AMERICAS CASH	HEALTHCARE	93117980	-559,887	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-4,574	
AMERICAS CASH	OTHER	93116462	-282	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-58,225	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-519	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-18,118	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-1,367	Total Corporate Stocks
AMERICAS CASH	OTHER	93116462	-885	Total Corporate Stocks
AMERICAS CASH	PORTFOLIO-CASH ECON JV	93116417	-250,049	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107600	-5,115,150	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107752	-7,599,738	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107754	-565,634	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107756	-670,708	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93107757	-550,938	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111454	-2,526	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93111455	-2	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115314	0	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115314	-170,521	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115382	-37,500	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115382	-1,852,659	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115382	-4,095,000	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-78	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93115743	-113,890	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-2,862	
AMERICAS CASH	TECHNOLOGY	93116043	-2,153	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-8,285	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116043	-23,789	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116065	-714	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93116065	-84,715	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-573,363	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117542	-1,582,417	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117754	-17,587	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117755	-4,667	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117839	-15	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117889	-545,648	Total Corporate Stocks
AMERICAS CASH	TECHNOLOGY	93117891	-4,263	Total Corporate Stocks
AMERICAS CASH	TELECOM/MEDIA	93117984	-144,944	Total Corporate Stocks
AMERICAS CASH	TELECOM/MEDIA	93117985	-741,435	Total Corporate Stocks
AMERICAS CASH	TELECOM/MEDIA	93117988	-329,140	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-4,074	Total Corporate Stocks
AMERICAS CASH	US LISTED EQUITIES 1	93116392	-19	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	-16,123	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116482	-18,157	Total Corporate Stocks
AMERICAS CASH	WHOLESALE BUSINESS	93116483	-2	Total Corporate Stocks

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AMERICAS CASH	WHOLESALE BUSINESS	93117198	-9,552	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	071002X38	-4,340,805	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-11,639,893	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-993,089	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-8,976,673	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-5,127,597	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	93111530	-8,189,497	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	074005026	-7,105,252	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	074005026	-3,926,831	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-15,601,201	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-29,778,238	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-11,800	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93111508	-7,991,359	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-6,360,679	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93115500	-19,452,248	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117061	0	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117224	-493,547	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-214,876	Total Corporate Stocks
EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	93117261	-1,147,455	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-10,773	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-33,260,481	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-3,366,345	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-14,779,344	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	93114714	-1,601,134	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	95121793	-4,291,721	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	95200026	-54,475	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-3,803	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-2,930	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-628,518	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-245,190	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-196	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-3,831	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-6,049	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-24,570	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-20,454	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111621	-4,481	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-1,034	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-175,164	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-106,428	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111623	-10,365	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-38,339	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-486,355	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-54,939	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-37,693,513	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-759	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-2,295,754	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-14	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111624	-92,067	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-183,144	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-1,310	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-2,003	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111625	-18,740	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-21,253	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-2,340,444	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-21,710	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-8,536	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111626	-20,718	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-40,281	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111627	-10,964,116	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-19	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-72	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-42,068	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111628	-760	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-11,695	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-1,286,804	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-475,706	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-725	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-5,150	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-94,152	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111629	-83,882	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-3,859	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-361	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-361,360	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-150,549	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-44	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-2,814	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-6,106	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-4,799	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-3,039	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111630	-4,649	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-13,163	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-891,211	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-856,573	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-265,661	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111631	-315,240	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-15,428	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-323,478	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-697,518	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111632	-264,135	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-377,234	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111633	-542,564	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-201	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-2,685	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-2,728	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-452,846	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-256,504	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-146	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-2,909	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-4,394	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-18,374	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-21,477	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111634	-3,460	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-2,267,094	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-4,969,575	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-4,590,798	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111635	-5,519,058	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-4,821	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-579,352	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-964,208	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-2,920	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111636	-89,937	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-10,852	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-567,262	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111637	-447,001	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-723,892	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-613,861	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-74	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111638	-5,068	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-1,705	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-1,209,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111639	-140,061	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-9,172	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-545	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-229,331	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111640	-133,643	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-4,634	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-145,077	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111641	-79,512	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-633,199	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-486,206	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111643	-845	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-7,383	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-5,991	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-1,216,125	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-673,363	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-378	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-7,424	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-11,527	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-47,747	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-25,864	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111644	-10,082	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111645	-128,417	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111645	-170,824	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111645	-290,549	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111645	-200,669	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111646	-69,491	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111647	-1,007,098	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-716,622	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111648	-112,615	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-171,641	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-91,720	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111649	-88,171	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111650	-1,623,913	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111652	-1,271,041	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111653	-6,863,299	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-159,968	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-11,058	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111654	-8,521	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-277,371	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-3,276,275	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-86,502	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111655	-10,795	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111657	-291,672	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111657	-24,475	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111658	-2,185,949	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111659	-25,717	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111660	-1,075,918	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111661	-25,056	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111661	-429,844	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111662	-982,113	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-356,182	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111663	-26,095	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-9,964	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-942,449	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-955	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111664	-22,131	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-54,307	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-8,813,971	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-94,688	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-37,795,336	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-54,541	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111665	-362,036	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111667	-3,199,838	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111667	-180,471	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111668	-65,980	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-1,872,398	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-87,706	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111669	-116,617	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111670	-4,926	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111670	-2,865	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111671	-21,448	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-1,097	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-8,297	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-7,775	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-751,780	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-2,381	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-9,174	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111676	-611	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-251,253	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-1,710,316	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-4,828,068	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-10,333	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111679	-140,435	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-2,044	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111695	-2,175,543	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-10,293	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-44,076	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-590,201	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111696	-1,965	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-26,264	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-3,187,004	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-4,521	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-196,318	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93111697	-21	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-271,967	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-18,464,663	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115544	-1,691,790	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-2,190	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115566	-3	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115568	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93115570	-396,415	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-1,098,984	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-530,671	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117115	-396,030	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117119	-215,730	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-6,359	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-4,845	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-1,674,383	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-492,977	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117125	-3,795	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-3,884	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-15,146	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-865,532	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-891,382	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-252,892	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117126	-351,129	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-1,790	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-162,675	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-45,981	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-1,908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-2,796	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-3,808	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117127	-2,016	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-464,711	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-979,562	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-1,041,861	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117135	-1,463,470	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-13,609	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-15,159	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-697,339	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-253	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-2,722	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117136	-743	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-11,549	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-14,265	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-32,124	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-2,088,496	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-3,473	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-343,772	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117137	-4,329	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-79,900	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-229,139	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-2,449,989	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-80,495	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117138	-256,350	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-266,702	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117139	-428,903	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-1,025	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-132,882	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-27,274	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-8,269	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117140	-6,697	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-13,805	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-1,463,356	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-31,885	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-49,028	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-986	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-808	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117148	-891	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-247,413	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117200	-407,961	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117206	-243,553	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117206	-7,538	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117207	-1,299,221	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117207	-1,053,266	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117208	-2,063,634	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117208	-166,322	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-318,106	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117250	-358,340	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117251	-47,991	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117251	-218,439	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117252	-9,075	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117319	-475,282	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117319	-1,139,306	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-242,986	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-325,450	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117321	-3,221	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-9,911	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-8,061	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-515,279	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117322	-584,043	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-32,500	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-74,897	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117325	-398,078	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117326	-971,163	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117326	-1,556,402	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-51,457	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-216,844	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117327	-866,123	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	-1,953	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117329	-143	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-173,149	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-217,504	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-70,823	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-146,819	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117349	-58,287	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-84,644	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-860,296	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117482	-2,164,613	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117483	-299,176	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117484	-474,706	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117484	-11,982,627	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-66,172	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-426,631	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117485	-1,377,118	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-453,019	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117488	-237,873	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-869,085	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117489	-2,584,573	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-36,298	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-2,395,362	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-102,997	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-16,882	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117497	-171,898	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-143,583	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117562	-2,050,878	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-148,403	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117565	-151,324	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-105,405	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-1,560	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-8,171	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117610	-35,068	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-9,572	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-196,233	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-344,788	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-11,404	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117662	-38,160	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-42,953	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-299,882	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-991,100	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-44,208	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-68,797	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117663	-52,536	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117666	-1,691,836	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-47,881	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-80,933	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-10,900	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117727	-8,887	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117738	-52,681	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117738	-60,806	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-43,535	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117739	-276,309	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-297,134	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117743	-956,216	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-80,130	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117757	-239,794	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117762	-138,851	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117762	-300,927	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117767	-73,978	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117767	-22,088	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117770	-966,899	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117770	-4,148,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-109,542	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117780	-326,253	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117781	-8,318	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117781	-7,893	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117781	-90,953	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-59,921	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-978,920	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117800	-131,672	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-41,798	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-17,198	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-136,596	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-382,273	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-29,275	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-25,715	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117805	-22,125	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-188,295	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-2,253,820	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-5,840,564	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-283,507	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93117954	-242,965	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-77	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-2,517	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-659	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-240,665	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-190,543	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-30	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-2,067	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,995	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-3,167	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-5,671	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120015	-2,965	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-8,891	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-534,872	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-494	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120016	-1,449	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-278	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-13,613	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-770,654	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-528,499	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-432	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-3,306	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-56,222	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-75,108	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120017	-751	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120018	-995,393	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-4,945,353	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120019	-944,056	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-6,096	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-11,386	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-1,021,326	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-711,126	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-1,375	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-6,406	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-9,587	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-40,951	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-54,045	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120020	-7,721	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-225,591	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-465,836	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120021	-168,678	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-763,380	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120022	-346,635	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120026	-106,355	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120026	-58,250	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-20,302	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-15,589	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-956,256	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-1,303,905	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-1,056	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-20,507	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-31,843	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-131,504	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-108,791	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120027	-24,252	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-74,329	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-8,347	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-2,108,866	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-2,794,569	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-852	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-53,826	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-116,644	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-92,092	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-59,328	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120028	-89,053	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-34,119	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-976,018	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-1,377,775	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-2,119	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-14,990	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-273,423	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120029	-243,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-350,463	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-697,513	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-774,292	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120035	-994,530	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-419	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-76,900	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-43,215	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-212	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-4,419	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120039	-748	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-196	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-2,210	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120044	-175	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-106,515	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120048	-151,751	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120049	-1,316,096	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120050	-133	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-11,801	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-6,379	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-229,460	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-409,699	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-18,204	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-48,075	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-43,161	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120051	-13,162	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-25,074	
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-252,517	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-57,662	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-40,371	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-1,182,441	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-3,797,118	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-7,587	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-50,805	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-8,852	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-7,130	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-966	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-154,026	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-5,717	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-841	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-1,908	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-878	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120053	-54	Total Corporate Stocks & Options
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-842	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-7	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-286	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-21,136	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-14	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-744	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	93120055	-2	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-19,811	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-1,670	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93111514	-1	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-1,671,037	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93113117	-71,560	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-857,819	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	93117558	-340,746	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-4,659	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-53,846,433	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-7,884	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-3,268	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX - FLOW	95126145	-8,073,285	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-7	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-42	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115505	-69	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93115543	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	INDEX ARB	93116495	-83,770	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93114751	-3,100,980	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	93117000	0	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-914	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-1,315,066	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	95121403	-5,625,373	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-116,836,772	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	072005655	-1,140,036	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-2,784,841	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-31,718,764	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-74,410,972	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-442,923	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-16,116	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93113116	-195,318	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-2,017	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93115831	-8,887	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-2,137,572	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-28,974	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-13,172	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-33,274,380	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-46,742,219	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-863,979	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-245,466	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-3,358,045	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117173	-156,473	Total Derivatives & Other Contr.
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-34,639	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-68,423,998	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117174	-55,786,358	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-474,120	
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-16,834,500	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-38,343,659	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-49,682,526	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-35,329	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-2,341,577	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117175	-24,085,195	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-58,428,538	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-1,440,642	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-1,618,630	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117176	-480,110	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-33,942,029	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117177	-75,611,843	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-22,403,960	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-29,630,036	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-35,720,169	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-32,956,199	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117179	-1,207,471	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-1,859,721	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-15,244,391	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-57,196,669	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-494,287	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117491	-17,628,941	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93117603	-15,000	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93170733	-1,278	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920033	-91,244	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920033	-66,119	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-1,904	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920038	-208,857	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920040	-1	Total Corporate Stocks

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FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-11,572,819	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-5,311,920	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-6,976,018	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-2,984,535	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920099	-558,306	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-1,632,791	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-27,726,882	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-30,607,118	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-682,151	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920110	-5,654	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-3,228,651	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-29,508,870	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-728,558	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	93920138	-16,067,130	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-14,858,324	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95121521	-1,987	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-190,309	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126118	-1,391	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-6,757,317	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-537,356	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-32,620,155	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126122	-25,300	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-16,933,957	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95126130	-6,150,319	Total Corporate Stocks
FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	95200019	-21,151,214	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111525	-110,080	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-13,011	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-81,143	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93111687	-155,255	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93115558	-16,780	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93116424	-842	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	93116424	-91	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93115513	-11,184	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93115576	0	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-1,684	
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-110,807	Total Corporate Stocks
PORTFOLIO AMERICAS	GUARANTEED VWAP	93116411	-1,248	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	078004470	-138,601	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111489	-3	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-2,919,123	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-22,028	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-958,339	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	0	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111517	-64	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-2,734,889	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-864,397	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-5,238,752	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111519	-258	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-597	Total Corporate Stocks

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PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93111532	-16	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-1,274	
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-31,386	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-49,987	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93115541	-2,413	Total Corporate Stocks
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	0	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116408	-738,573	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	93116488	-16,976	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93111510	-5	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114712	-1,180,123	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114712	-336,582	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-304,368	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-1,512,294	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-499,638	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-19,144	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114718	-16,739	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114734	-4,720	
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114734	-253,563	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114734	-3,226,382	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-39,233	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-15,937	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-854,479	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-1,215,019	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114741	-5,425	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93114755	-128	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-116,882	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-329,444	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-589,897	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115545	-92,607	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-1,568,387	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-10,872,817	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115577	-3,112,404	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115927	-9,990	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-18,960	
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-5,622	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-32,123	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-244,687	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-1,241,332	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-10,385	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-11,965	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-32,502	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-24,184	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93115944	-49,359	Total Corporate Stocks
PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	93117391	-328,953	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-143,473	
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-41,400	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-158,702	Total Corporate Stocks

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PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-1,687,661	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-3,343,365	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-127,629	Total Corporate Stocks
PORTFOLIO AMERICAS	SECTOR TRADING	93117614	-608,800	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-20	
SYSTEMATIC TRADING AMER	AMM	93113109	-1,733,619	
SYSTEMATIC TRADING AMER	AMM	93113109	-15,037,312	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-97,973	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-436,628,562	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-144,376,737	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-22,075,175	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-11,347,501	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-5,946,854	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-186,317	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-658,189	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-3,311,525	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113109	-16,563,136	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-49	
SYSTEMATIC TRADING AMER	AMM	93113114	-194,902	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-47,506	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-637,421	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-5,480,670	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-2,562	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-1,241	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93113114	-122,834	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-4,548	
SYSTEMATIC TRADING AMER	AMM	93117297	-159,187	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-37,517	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-2,876,334	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-1,137,417	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-9,019	Total Corporate Stocks
SYSTEMATIC TRADING AMER	AMM	93117297	-194,673	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93111516	-2,244	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93113263	-39	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-37,120	
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-795,314	
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-643,311	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-12,977,806	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-53,349,464	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-3,506	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-9,444	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-679,658	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-31,613	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-648,131	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-3,440,289	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-78,176	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-2,008,710	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-13,690	Total Corporate Stocks

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SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-153,493	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-506	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93116092	-1,860	Total Corporate Stocks
SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	93117871	-13,085	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-3,475,766	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0710009K1	-39,955,229	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-1,788,905	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	071000D18	-52,179,060	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-1,361,530	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-54,993,522	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-32,453,211	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRG6	-35,827,063	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-6,389,513	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-197,252,441	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-12,254,999	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-127,355	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-60,563,229	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-65,372,511	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-2,482,603	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRH4	-2,928,219	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-45,080,569	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-12,717,092	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	07100BRJ0	-5,660,562	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-1,199,071	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-2,112,552	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031K0	-6,088,646	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031L8	-2,201,634	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-11,019,125	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-3,727,465	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	0740031M6	-2,644,334	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-19,874,341	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-3,426,698	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-6,283	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121596	-157,326	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121794	-43,428	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-10,223	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-1,476	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-1,740,362	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-2,242,688	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-7,876,751	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121795	-4,067,637	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-1,132,570	Total Corporate Stocks
STRUCTURED VOL AMERICAS	CORRELATION - STR	95121796	-275,839	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-9,761,144	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	073009201	-222,398	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	074007485	-1,654,912	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-1,182,320	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	076006279	-6,031,492	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-124,242	Total Corp. Obligations & Spot Commodities

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STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-85,671	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	INDEX - STR	93115419	-3,324,087	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	-704,289	Total Corporate Stocks
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	0	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	INDEX - STR	95121590	-897,619	Total Derivatives & Other Contr.
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	077002699	-23,155,599	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	93115142	-18,188	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121727	-1,104,900	Total Corporate Stocks
STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	95121727	-13,666,118	Total Corporate Stocks
STRUCTURED VOL AMERICAS	RISK AGGREGATION	93117648	-1,484,081	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-487,909,095	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	071000681	-257,492,492	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001498	-3,770,965	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	072001787	-11,995,122	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	076006139	-20,667	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93115869	-37,550,806	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93116085	-305,740,694	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920035	-3,670,235	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920105	-1,113	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-808,832,498	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920124	-38,835,354	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-378,598	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-287,090	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	93920154	-119,584	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-655	
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-45	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-6,484	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95121585	-6,015	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-162,892,065	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200002	-281,834,727	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	-130,663,572	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-113,768	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-779,513	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200018	-103,420	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-1,053,775,275	Total Corporate Stocks
STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	95200029	-69,460,262	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	074006230	-188,934	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076007350	-160	Total Corporate Stocks
ASIA CASH	ASIAN CASH SALES JAPAN	076009554	-1	Total Corp. Obligations & Spot Commodities
ASIA CASH	JAPAN EQUITIES	076002047	-20,302	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	076002047	-188,865	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	076002237	-6,319	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	93113071	-283,577	Total Corporate Stocks
ASIA CASH	JAPAN EQUITIES	93113071	-8,483	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071002851	-1,432,057	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071006563	-17,382,285	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	071006571	-12,561,499	Total Corporate Stocks

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ASIA CASH	NON JAPAN ASIA EQUITIES	07100BFM6	-447,445	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	072004SX3	-4,561,975	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077000784	-556,792	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077000784	-25,782	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	077003614	-5,468,928	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113037	-52	Total Governments & Agencies
ASIA CASH	NON JAPAN ASIA EQUITIES	93113076	-8,581	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113076	-25	Total Corporate Stocks
ASIA CASH	NON JAPAN ASIA EQUITIES	93113076	-5	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-143,772	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-1,033,923	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	071009427	-1,787,210	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	073004392	-5,067,297	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	073004392	-962,195	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	073004392	-7,170,064	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	077008159	-19,594	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-4,231	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-844,861	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-60,944	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-739	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	077003812	-230,185	Total Corporate Stocks
PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN	078007622	-17,346	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	078000932	-20,501	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002TG4	-226,704	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002TG4	-13,186	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	071002TG4	-2,304	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	072003288	-17,153	Total Corporate Stocks
PORTFOLIO ASIA	PRTFLIO-FACLITATION NON-J	07200CPB6	-297,469	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-39,150,000	
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-5,969,596	Total Corp. Obligations & Spot Commodities
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-3,975,528	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-13,989,172	Total Corporate Stocks
CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	076004233	-2,194,043	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-6,297,413	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-4,571,088	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	073007148	-103,350	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-452,103	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-824,231	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-2,071,841	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000MT7	-4,009,849	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	071000NN9	-5,564,036	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-286,608	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-263,498	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-311,492	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-3,822,861	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-11,289,707	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-21,119,790	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-267,484	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-234,461	Total Corporate Stocks

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EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079C4	-406,050	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-8,103,431	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-33,531,926	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-44,114,768	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079K6	-11,108,829	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-39,576,961	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0710079L4	-20,978,476	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	076001312	-107,478	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	076009315	-488	Total Corp. Obligations & Spot Commodities
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	0770039H6	-891,956	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-48,252,348	Total Corporate Stocks
EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	078007663	-34,204,995	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-3,636,516	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-4,897,034	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007221	-13,959,123	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-334,469	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL JAPAN	073007353	-511,876	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071000MC4	-443,167	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071000MC4	-3,235,529	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	071008Z33	-773,741	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	0720060T7	-993,536	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	0720060T7	-451,304	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	0720060T7	-3,776	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-18,596	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-8,304,280	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-2,628,653	Total Corporate Stocks
PROPRIETARY VOL ASIA	PROP VOL NON-JAPAN ASIA	078007697	-359,468	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-15,258,980	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-9,498,295	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0710009Z8	-5,501,886	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	071000NQ2	-5,235,671	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-11,887,002	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-13,534,730	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	07100BFX2	-13,286,325	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0720060V2	-5,853,075	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0760063F0	-572,685	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0760063F0	-3,956,290	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-319,881,890	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038R5	-235,852,655	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	0770038Z7	-979,845	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004785	-1,127,829	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA	078004801	-193,426,351	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-111,857	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-14,900	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000525	-19,769	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-32	Total Corp. Obligations & Spot
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-57,736,780	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-1,310,019	Total Corporate Stocks
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000939	-23,336,690	Total Corporate Stocks

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STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-54,937	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-484,174	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	071000D00	-26,993,858	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	0710092F0	-918,546	
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	072009590	-3,975,666	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	93115575	-3,857	Total Corporate Stocks
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	071000P98	-3,652,479	Total Corporate Stocks
WARRANTS ASIA	WARRANTS NON-JAPAN ASIA	073004459	-121,410	
CONVERTIBLES EUROPE	FACILITATION	0710021B5	-2,066	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-8,854,091	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-735,206	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002562	-132,634	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-319,071	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002570	-5,697,421	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002570	-1,303,352	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002570	-447,370	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-27,410	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002588	-1,635,491	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002588	-1,101,825	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002588	-2,745,707	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-73,609	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002596	-60,587	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002596	-4,475,078	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002604	-1,772,360	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	-1,940,876	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002604	0	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-1,299,307	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002612	-62,151	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002612	-12,560,340	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-50,572	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002620	-1,032,004	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-247,012	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-1,074	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002620	-3,156,665	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-224,958	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	071002638	-12,181,038	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	071002638	-9,225,937	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-25,667	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-8,718,556	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	072004QR8	-15,465,626	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-94	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-400,866	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-30	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-439,060	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	0720098T3	-2,495,278	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-13,666,756	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	073006751	-199,377,153	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-3,708,359	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	073006751	-56,053,442	Total Corporate Stocks

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CONVERTIBLES EUROPE	FACILITATION	076004969	-7,104,416	Total Corporate Stocks
CONVERTIBLES EUROPE	FACILITATION	076005230	-20,056,787	Total Corp. Obligations & Spot Commodities
CONVERTIBLES EUROPE	FACILITATION	076008481	-108	Total Corporate Stocks
NEW ISSUE EQTY	NEW ISSUE-EUROPE	072009434	-9	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	0720045V2	-10,053,377	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN	078000718	-2,074,891	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710019F0	-2,246,796	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022Q1	-703,057	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022Q1	-1,413,227	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022Q1	-550,493	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710022T5	-1,827,293	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-6,752,582	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-2,553,791	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-5,085,744	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002NP0	-1,467,983	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002TF6	-139,523	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002TF6	-2,797,744	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002TF6	-644,402	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002TF6	-491,723	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071002TF6	-13,788	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0710047Y5	-1,028,603	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	071005B19	-5,295,782	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720033B0	-850,334	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720033B0	-543,009	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720033B0	-466,378	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720033B0	-106,820	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720043K8	-2,465,102	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	0720043K8	-201,530	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	072004F74	-30,065,434	Total Corporate Stocks
EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	071002YB9	-508,212	Total Corporate Stocks
EUROPE CASH	AUTOS & TRANSPORT	071004873	-158,362	Total Corporate Stocks
EUROPE CASH	CHEMICALS	073000721	-8,320,970	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-3,431,984	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-7,596,774	Total Corporate Stocks
EUROPE CASH	CONSUMERS	073002305	-1,328,413	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-7,577,516	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-6,384,477	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-27,074,657	Total Corporate Stocks
EUROPE CASH	CONSUMERS	078009339	-3,669,956	Total Corporate Stocks
EUROPE CASH	CONSUMERS	93115437	-8,925	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	078000890	-245,698	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	078000916	-1,230,405	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	079000493	-72,319	Total Corporate Stocks
EUROPE CASH	EMG EUROPE	93113039	-17,881	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	071001267	-236,187	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	072007776	-25,899	Total Corporate Stocks
EUROPE CASH	EUR CASH FACILITATION	93101498	-90,830,140	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	0720034R4	-747,308	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LR3	-1,271,578	Total Corporate Stocks

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EUROPE CASH	EUR CASH RETINA	072004LT9	-757,656	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-232,224	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-728,874	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LV4	-197,089	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LW2	-404,925	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LW2	-249,337	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	072004LZ5	-229,223	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077005072	-298,103	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-352,880	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007268	-674,074	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007391	-4,047,009	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007433	-705,163	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007433	-430,307	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007433	-292,574	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007441	-227,974	Total Corporate Stocks
EUROPE CASH	EUR CASH RETINA	077007441	-658,027	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	073001927	-2,329,725	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	073001927	-323,226	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007292	-256,924	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007417	-523,618	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007417	-52,150	Total Corporate Stocks
EUROPE CASH	EUR CASH SETINA	077007458	-4,984,659	Total Corporate Stocks
EUROPE CASH	FINANCIALS	071002WF2	-16	Total Corporate Stocks
EUROPE CASH	FINANCIALS	93115495	-4,518	Total Corporate Stocks
EUROPE CASH	FINANCIALS	93115495	-1,225	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-9,213,237	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-16,483,105	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	078009388	-12,125,378	Total Corporate Stocks
EUROPE CASH	HEALTHCARE	93115496	-34,361	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002347	-2,211	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002354	-118,936	Total Corporate Stocks
EUROPE CASH	INDUSTRIALS & ENGINEERING	073002362	-6,967,784	Total Corporate Stocks
EUROPE CASH	INSURANCE	071004915	-606	Total Corporate Stocks
EUROPE CASH	INSURANCE	071004949	-151,456	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071002KT5	-4,677,448	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071002KT5	-4,850,066	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	071005607	-1,107	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007913	-10,850,734	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-2,492,283	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	076007921	-2,188,365	Total Corporate Stocks
EUROPE CASH	OILSAND MINING	078009412	-7,310,875	
EUROPE CASH	OILSAND MINING	93115497	-7,228	Total Corporate Stocks
EUROPE CASH	REAL ESTATE	0710019K9	-19,799	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	071002DY2	-167,457	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	0720040X3	-60,547	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-46,145	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	072008998	-270	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	0720098R7	-296,110	Total Corporate Stocks
EUROPE CASH	SUNDRY PAN EUROPE CASH	073002438	-26,242	Total Corporate Stocks

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EUROPE CASH	TECHNOLOGY	93113048	-72	Total Corporate Stocks
EUROPE CASH	TECHNOLOGY	93113048	-346	Total Corporate Stocks
EUROPE CASH	TELECOM	93115499	-9,040	Total Corporate Stocks
EUROPE CASH	UTILITIES	072003296	-2,144,554	Total Corporate Stocks
EUROPE CASH	UTILITIES	072003296	-681,892	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-109,743	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-510,740	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-55,222	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002C15	-13,481	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-903,032	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-962,018	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-490,844	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-758	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-12,900	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002CG2	-41,731	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-444,017	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-1,556,991	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-14,810	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-17,822	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-65,469	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FK0	-16,434	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FR5	-41,934	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FR5	-213,338	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002FR5	-49,185	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-11,124,091	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-25,238,661	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-50,983,195	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GB9	-14,189,506	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-2,380,508	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-12,134,362	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-13,159,470	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-5,176,846	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GC7	-1,976,002	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-10,786,550	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-1,779,803	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071002GD5	-5,708,230	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-434,939	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-490,229	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-717,517	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	071004618	-89	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-86,334	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-2,267,049	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-3,473,329	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-2,352,078	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-147,653	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720036S0	-113,923	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-764,804	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045M2	-7,431,548	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-1,276,064	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-700,612	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-312,901	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	0720045N0	-11,157	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	-53,092	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HX5	-108,640	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HY3	-1,019,049	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HY3	-1,004,044	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-31,350	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-1,088,485	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-1,503,451	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-689,050	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-101,244	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004HZ0	-42,812	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-470,308	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-1,383,729	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-200,566	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KF0	-178	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-163,910	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-995,004	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-154,360	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004KG8	-74,661	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-696,472	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-364,155	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-3,245,302	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-3,522,289	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R30	-2,249,859	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-1,411,301	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-4,466,288	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-1,558,211	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004R48	-424,035	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TM6	-11,628,318	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-652,266	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-1,267,215	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TN4	-5,921,717	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-1,946,574	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-3,197,919	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-44,253,718	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-240,048	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004TP9	-670,478	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-351,273	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-98,596	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-1,955,938	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-172,565	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-956,608	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004X25	-129,992	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-6,345,871	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-3,464,320	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-3,384,543	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072004XY5	-76,599	Total Corporate Stocks

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EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	072008592	-1,403,695	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,376,804	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,541,427	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-798,462	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-1,053	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-20,972	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000952	-67,984	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-788,609	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	073000978	-294,803	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-2,134,743	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-12,235,218	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-19,964,744	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	077000941	-5,116,058	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-1,215,734	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-346,544	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	079000063	-648,137	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-55	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-524	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004B37	-1,251	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-282,486	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-140,634	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-13,921	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-20,858,259	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-17,639,223	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-12,560,807	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-124,587	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FB5	-77,689	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FD1	-3,411	Total Corporate Stocks
EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	072004FD1	-931	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-11,821,995	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-2,556,653	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	071002CD9	-232,220	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	0720037Q3	-1,389,058	Total Corporate Stocks
EVENT DRIVEN-EUROPE	EVNT DRVN EUR FACILITATION	076009026	-22,510	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-941,268	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-130,938	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-39,645	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720043W2	-550,493	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	0720044Y7	-2,160	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR ELECTRONIC	072004N34	-64,933	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-702	Total Corp. Obligations & Spot Commodities
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-20,078	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-92,668	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-245,684	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-625,213	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-7,064	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072005572	-622	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	072008204	-6,013	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	071004816	-1,596,219	Total Corporate Stocks

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PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004CT9	-531,482	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004CW2	-645,538	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004GH1	-2,745,788	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004GH1	-1,571,715	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	072004GH1	-695,934	Total Corporate Stocks
PORTFOLIO EUROPE	PORT EUR PROP TRADING	076002872	-1,855,108	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0710006C2	-189	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-34,126,200	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-9,878,648	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720034H6	-6,650,818	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-9,377,265	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-5,428,967	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,063,951,885	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,613,468,199	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-536,240,813	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-333,410	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-50,433,485	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-1,022,052	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-5,216,603	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	0720040M7	-62,256,775	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	072009368	-1,530,706	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	072009871	-2,110,738	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-598,968,893	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-24,282,763	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-54,988,981	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	076006352	-15,011,906	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-8,876,954	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-53,317,158	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-754,706	Total Corporate Stocks
FLOW VOLATILITY EUROPE	DELTA1	078006087	-43,695,744	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-30,041,660	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000467	-22,887	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000475	-1,838,418	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-350,253	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-723,665	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000483	-7,030,462	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	071000640	-2,559,926	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-1,558,314	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-8,678,544	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025R6	-158,725	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025S4	-223,507,172	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025S4	-147,568	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-17,124,948	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025T2	-9,157,115	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025V7	-26,098	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-338,384,052	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-401,019	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025W5	-13,596,408	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025X3	-172,916	Total Corporate Stocks

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FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025X3	-1,075,015	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-3,394,197	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Y1	-21,306,184	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-16,205,596	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710025Z8	-743,228	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-13,375,726	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-16,553,865	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026B0	-7,303,821	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-17,920,608	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026C8	-3,738,192	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-57,927,064	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-28,740,478	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-7,671,710	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026D6	-102,830,835	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-241,670,224	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026F1	-110,255	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-337,021,100	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-13,705,041	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026G9	-29,972,006	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-491,767	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-1,904,370	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026H7	-313,164	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710026J3	-14,972,879	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048D0	-2,895,290	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048D0	-22,984,319	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048H1	-35,079,654	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048H1	-3,656,742	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	0710048H1	-167,555	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	072004Z64	-2,948,073	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	072009517	-17,561,809	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006477	-6,048,701	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-77,069	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	076006485	-64,577	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077002947	-10,283,122	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077008845	-854,487	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	077009413	-171,261	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009586	-171,915	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009586	-1,213,080	Total Corporate Stocks
FLOW VOLATILITY EUROPE	SINGLE STOCK	078009594	-159,202	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-7,330,960	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	0710008G1	-739,366	Total Corporate Stocks
INDEX VOLATILITY EUROPE	STRUCTURED FLOW	071000QF3	-123,851	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-20,181,554	Total Corporate Stocks
RISK VOLATILITY EUROPE	AGGREGATED RISK	0710005D1	-44,743,808	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-100,077,150	Total Corporate Stocks
RISK VOLATILITY EUROPE	CONVERTS STRIPPING	077001154	-8,573,492	Total Corporate Stocks
RISK VOLATILITY EUROPE	DIVIDENDS	072006539	-3,650,872	Total Corporate Stocks
RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS	072005671	-2,285,230	Total Corporate Stocks
RISK VOLATILITY EUROPE	OTHER/JV BOOKS	071000Q97	-2,765,925,027	Total Corporate Stocks

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RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-1,237,159,459	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072002850	-206,574,751	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-521,320,033	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-33,360,382	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	072006448	-8,507,732	Total Corporate Stocks
RISK VOLATILITY EUROPE	STRUCTURED RISK	95126103	-13,310,530	Total Corporate Stocks
RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	95121538	-21,637,829	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-26	Total Corp. Obligations & Spot Commodities
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-215,967,709	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-2,385,527	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071000905	-51,670,886	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-64,102,064	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-44,106	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	071002299	-485,732	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	072004NQ3	-9,373,742	Total Corporate Stocks
RISK VOLATILITY EUROPE	VOL ARBITRAGE	95121533	-954,930	Total Corporate Stocks
STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE	071002TX7	-5,915,200	Total Corporate Stocks
STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-13,057,747	Total Corporate Stocks
STRUCTURED VOL EUROPE	EMG STRUCTURED EUROPE	0760062Z7	-3,399,975	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	073009219	0	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	FUNDS	074003070	-2,330,834	Total Corporate Stocks
STRUCTURED VOL EUROPE	FUNDS	074003070	-11	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-200,752	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710000G9	-577,440	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-2,188,776	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-81,554	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-6,612,620	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-1,513,795	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-214,662	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000731	-121,718	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-5	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-4,095	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-73,868	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-14,608,829	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-70,870	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-39	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	-929	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000848	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000889	-30,331,221	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008B2	-45,668,808	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-304,816	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-23,213,917	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	0710008D8	-98,404	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000D34	-21,567,767	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000D34	-5,452,094	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-7,264	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-583,348	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-700	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000Q89	-10,713	Total Corporate Stocks

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STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QK2	-17,335	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071000QN6	-20,235	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002216	-22,748	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002216	-826,661	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	071002V63	-1,692	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076007335	-13	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-1,538,182	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-32,293	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	076008291	-38,477	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-42,588	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-1,560	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-5,891,170	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	077001253	-226,020	Total Corporate Stocks
STRUCTURED VOL EUROPE	INDEX EXOTICS	95121807	-629,993	Total Derivatives & Other Contr.
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-1,435,150	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-2,629,585	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-8,260,401,403	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-12,366,506	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,332,260	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-36,644,284	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-1,218,517,042	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-4,240,229	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-6,088,815	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-13,538,230	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000319	-475,763	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-4,990	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-295,504	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710005M1	-66,723	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-727,651	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-7,522,478	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008C0	-16,253	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-3,404,150	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710008F3	-101,788	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QJ5	-1,575,879	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QJ5	-4,336,500	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-3,415,487	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-50,710	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-22,189	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-4,668,745	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-1,329,510	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QM8	-70,211	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-685,188	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-42,570	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071000QQ9	-214,668	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002281	-3,824	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-216,302	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-1,949,384	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-1,549,500	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-863,667	Total Corporate Stocks

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STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028D4	-8,203	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028L6	-1,825,371	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028L6	-260,285	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-5,831,202	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-497,350	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710028P7	-140,546	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002D14	-35,160	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-76,963	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-238,214	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	071002FM6	-581	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0710036J1	-9,581,091	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	073001752	-2,365,529	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	073001752	-512,545	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0740031V6	-23,616,979	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-1,013,745	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-1,287,832	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-764,507	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061H8	-22,978	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-321,560	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-885,529	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-49,250	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-18,181,020	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-11,393,115	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061L9	-14,608,767	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-1,743,900	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-627,573	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061M7	-192,646	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-6,685,837	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061N5	-1,352,128	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-5,307,985	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-3,242,978	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	0760061P0	-2,220,837	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-13,103,348	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-16,454,612	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	076006303	-10,520,449	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-2,095,505	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-92,301	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-363,512	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-2,274,572	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077001378	-240,008	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005213	-8,906	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-28,455,794	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-15,333,501	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-259,397	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-5,913	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-23,543,057	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-291,787	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077005890	-6,347	Total Corporate Stocks

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STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-997,513	Total Corp. Obligations & Spot Commodities
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	0	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-2,779,203	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-393,001	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-74,309	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	077007995	-7,491	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121540	-3,468	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121577	-6,538,692	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121720	-148,320	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121720	-11,183	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121770	-3,239	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121850	-5,878,836	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95121853	-2,346,346	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95126107	-1,724,631	Total Corporate Stocks
STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	95126107	-2,826,555	Total Corporate Stocks
CDO AMERICAS	CDO ABS US	GACW	-13,112,286	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GACW	-16,714,792	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GAL1	-16,533,694	Total Governments & Agencies
CDO AMERICAS	CDO ABS US	GMHS	0	Total Mortgages & Mortgage Backed
CDO AMERICAS	CDO ABS US	GMRY	-5,493,468	Total Governments & Agencies
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-29,072	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-3,886,343	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-194,246	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO CLO SECONDARY US	072003387	-55,267	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO LIQUID ARB US	G18K	-16,492,838	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO LIQUID ARB US	G18K	-127,325,718	Total Governments & Agencies
CDO AMERICAS	CDO LIQUID ARB US	G18K	-7,294,156	Total Governments & Agencies
CDO AMERICAS	CDO LIQUID ARB US	GM9L	-16,144,884	Total Governments & Agencies
CDO AMERICAS	CDO STRUCTURED PRODUCTS US	GMWD	-9,911,407	Total Corp. Obligations & Spot Commodities
CDO AMERICAS	CDO STRUCTURED PRODUCTS US	GMWD	-711,554	Total Governments & Agencies
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93114453	-56,503,057	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115477	-10,672,431	Total Corp. Obligations & Spot Commodities
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	93115918	-10,330,065	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	-1,022	Total Corp. Obligations & Spot
FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	FRL 467200	-699	Total Corp. Obligations & Spot
GOVERNMENTS AMERICAS	AGENCIES	G12H	-39,650,418	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G12H	-50,706,909	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G144	-41,404,854	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G144	-6,209,953	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-247,090,698	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-747,049,895	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-81,378,776	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-4,841,167	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-85,873,786	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G16D	-16,700,524	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-754,094,215	Total Governments & Agencies

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GOVERNMENTS AMERICAS	AGENCIES	G17L	-2,096,921,839	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-72,448,502	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-52,022,815	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-52,360,393	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-516,178,542	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	G17L	-194,541,311	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-260	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-4,506,156	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-97,837,651	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-205,582	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-97,048	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-2,204,400	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-37,455,433	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-17,483,605	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-14,750,071	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-104,165,147	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-56,458,420	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMBM	-107,205,425	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-12,598	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-1,878,128	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-8,566,756	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-27,857,067	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-4,815,476	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-25,932,438	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMGQ	-52,993,009	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-362,958,442	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-2,249,908,606	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-230,082,352	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-33,779,657	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-34,586,615	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-508,781,627	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-500,243,124	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCIES	GMK2	-4,610,494	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	073002602	-24	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-21	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	076009760	-2	Total Corp. Obligations & Spot Commodities
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-6,269,817	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-30,737,353	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-49,962	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-1,173,439	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-138,050,685	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	G1VG	-297,199,569	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-970,571	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-17,894,951	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-260,878,926	Total Governments & Agencies
GOVERNMENTS AMERICAS	AGENCY CALLABLE	GMO5	-41,687,943	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	93168135	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-6,042,882	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-31,720,538	Total Governments & Agencies

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GOVERNMENTS AMERICAS	COUPON TRADING	G10X	-3,312,570	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-5,567,528	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-99,893	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-15,757,480	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-1,008,073	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-24,070,937	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-1,482,233	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-54,887,609	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12P	-16,516,989	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G12V	-29,092,159	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-2,594,986	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-92,962	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-349,712,876	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-77,267,459	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G14B	-674,311,272	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-78,481,904	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-154,402,833	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-8,391,689	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16G	-233,887,466	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-240,791,571	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-346,080,002	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-332,831,133	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-665,232	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G16L	-809,485,056	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1AU	-518,250,801	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1AU	-5,346	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-230,763,615	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-100,793	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1GT	-267,319,424	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1T2	-22,135,052	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1TV	-10,226	Total Governments & Agencies
GOVERNMENTS AMERICAS	COUPON TRADING	G1TV	-16	Total Governments & Agencies
GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	G1C8	-44,321,167	Total Governments & Agencies
GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	G1C8	-17,064,125	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	G15W	-16,482	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	G15W	-737,988	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAD5	0	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAD5	-21,681	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAD5	-1,321,708	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GAGB	0	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	GMOZ	-505,779	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-101,097,241	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-1,030,948	Total Governments & Agencies
GOVERNMENTS AMERICAS	PASSTHRU JV	GMX9	-366,221,156	Total Governments & Agencies

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LIQUID MKTS PROP AMERICA	FX PROP AMER	074000399	-6,002,100	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	073004376	-179,168,949	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049C9	-1,027,882,679	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-79,023,482	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0730049Q8	-412,125	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-898,147,806	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-54,262,266	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0740063S4	-311,300,413	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0780014S0	-448,557,163	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	0780014S0	-30,423,734	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61BM	-20,281,171	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61CA	-200,827,500	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-2,049,846,162	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TS	-761,283,288	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-421,615,281	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-1,781,199,472	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	61TY	-427,405,989	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AIW	-4,264,836,713	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AIW	-945,261,567	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AT7	-67,296,732	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	6AT7	-42,312,568	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	93168139	-921	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-36,389,300	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G13U	-18,902,851	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-3,296,516	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-7,381,368	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-6,028,281	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1SL	-407,979	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-897	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-2,232	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-1,337,963,433	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-5,945,001,322	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-3,580,068,155	Total Governments & Agencies
LIQUID MKTS PROP AMERICA	RATES PROP AMER	G1T7	-95,550,441	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-4,571,638	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-98,393,408	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-51,943,013	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	6AFV	-194,188,835	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12I	-37,276,715	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12I	-6,016,166	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G12U	-325,122	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	G1DQ	-152,109	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS	6ARU	-12,409	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	G1AD	-33,509,023	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMHF	-27,625,756	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-131,778,773	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-9,612,548	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-120,455,482	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US BOND OPTIONS	GMJF	-30,527,566	Total Governments & Agencies

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RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6AI0	-34,287,285	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US LONG OPTIONS	6MKA	-243,071,967	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	6AHH	-42,899,598	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	6AJ7	-514,237,679	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-3,346,653	Total Governments & Agencies
RATES DERIVATIVES AMERICAS	US SWAPS	8MWF	-10,569,449	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-48,690,701	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-405,297,751	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-47,542,801	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	G1LK	-323,078	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES	GMYZ	-49,862,690	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-268,006	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G15P	-957,937	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G173	-232,374,810	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G1TD	-6,544	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	G1TD	-2,096,046	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-3,637,177,267	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-992	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACB	-2,033	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-921,339,837	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-560,891,303	Total Governments & Agencies
SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES	GACD	-885,334,166	Total Governments & Agencies
HIGH GRADE CREDIT US	HG CREDIT STRATEGY US	93117672	-762,670	Total Corporate Stocks
HIGH GRADE CREDIT US	HG CREDIT STRATEGY US	93117672	-10,227	Total Corporate Stocks
HIGH GRADE CREDIT US	HG ESOTERIC US	93117263	-11,770,337	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG ESOTERIC US	93117263	-153,890	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG ESOTERIC US	GAVP	-7,401,655	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2U	-4,616,728	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2U	-11,854,877	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GM2V	-13,921,052	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMJP	-23,711,367	Total Governments & Agencies
HIGH GRADE CREDIT US	HG ESOTERIC US	GMV5	-581,662	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	93101497	-598,200	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	93101497	-494,385,000	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-25,864,590	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	07200CQW9	-3,484,302	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-24,208	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-2,674,623	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-22,096,397	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-24,059,347	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	6A3S	-6,519,922	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111143	-2,972,730	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	-19,059,421	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-19,307,626	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-900,288	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-84,961,989	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93111242	-3,028,898	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-399,235	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-24,670	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-1,940,895	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93113257	-12,287,335	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93115373	-130	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	-284	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	93117079	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117079	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-16,555,038	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-5,418,264	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-104,125,125	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-90,923,402	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117254	-4,821,676	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-52,620,915	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-66,021,679	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-206,372	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117338	-95,361,769	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-125,064	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117490	-72,004	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-246,378	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-834,011	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117533	-1,338,463	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117567	-515,665	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117586	-101,946	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-39,023,543	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-5,408,966	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-9,106,808	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-3,158,935	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117628	-111,923,103	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117642	-1,146,013	Total Corporate Stocks
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-21,939,242	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-12,143,139	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-52,028,433	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-1,750	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-4,921,735	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-24,834,057	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93117941	-12,230,859	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-24,517,126	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-5,643,929	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	93168121	-20,160,212	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1JN	-193,543	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1JN	-1,263,296	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1KL	-3,665,393	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1KL	-8,569,071	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-21,501,885	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1MO	-103,750	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1NE	-36,567,774	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1NE	-84,266,063	Total Governments & Agencies

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HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-4,761,674	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-33,907,653	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1TZ	-235,690	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	G1UD	-2,848,444	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA3V	-27,667	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA7U	-38,429,288	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GA7U	-17,643,834	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAD6	-13,620,932	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GADD	-5,795,981	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-10,709,785	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-9,741,961	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAU5	-5,185,840	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-3,785,451	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-61,695,575	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GAVF	-2,372,377	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM1Y	-14,632,009	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM37	-505,256	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM5B	-1,194,400	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GM9N	-4,996,106	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMM2	-670,906	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMV4	-1,370,361	Total Governments & Agencies
HIGH GRADE CREDIT US	HG FLOW TRADING US	GMY7	-3,987,369	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	078004074	-4,670,713	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-4,336,617	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-369,356	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-975,672	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111131	-35,237,458	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-4,662,924	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-696,757	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93111336	-2,434,891	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-796,398	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-16,813,188	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-5,995,722	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-6,267,330	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-7,058,204	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	-9	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93113089	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93115898	-44,972	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93115985	-900,159	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-5,357,758	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116074	-7,169,025	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-7,622,042	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-1,417,535	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-498,933	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-15,582,963	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93116083	-885,144	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117601	-4,550,418	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-12,430,781	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93117627	-524,760	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93168171	0	Total Corporate Stocks
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G10N	-83,866,594	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G10W	-232,920	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	G19K	-13,314,449	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAGK	-3,938,034	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAIL	-1,680,868	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAMC	-55,676,082	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GANE	-1,690,931	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAOB	-24,343,500	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GAUV	-360,186	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-4,274,674	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-518,413	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GM84	-3,193,649	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMDM	-2,347,012	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMEH	-5,096,510	Total Governments & Agencies
HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	GMMD	-1,404,725	Total Governments & Agencies
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	G10B	-2,196,758	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-2,003,609	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	GMEC	-281	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-28,317,214	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-25,767,808	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	07200CQ33	-3,347,344	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-3,244,383	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-256,312	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-5,976,375	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056V6	-601,354	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-19,573,999	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-15,484,036	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-202,943	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-10,932,367	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-123,070,419	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-12,367,543	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-2,127,785	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-13,852,356	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-5,117,646	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-583,085	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-66,440,305	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-18,705,090	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740056Z7	-585,242	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057B9	-987,338	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-7,263,222	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-1,510,363	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-6,602,187	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-10,005,563	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-155,485	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057D5	-10,263,898	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-4,218,206	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-27,165,516	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-1,506,655	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057G8	-2,937,973	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-4,856,954	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-106,958	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057H6	-6,245,020	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-1,738,202	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-5,971,935	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-2,800,254	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057J2	-2,884,196	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057K9	-141,538	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057K9	-462,129	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057L7	-3,690,500	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057M5	-1,113,791	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-1,558,896	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-94,270	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057N3	-676,517	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-7,167,950	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-8,514,842	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-65,806	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-17,905,256	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-8,542,595	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-19,369,353	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-2,502,535	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-6,639	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057P8	-22,599,044	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057R4	-4,996,337	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057R4	-410,546	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057R4	-3,833,501	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057R4	-1,115,747	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057S2	-517,861	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	0740057S2	-501,281	Total Corporate Stocks
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	93117571	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	93117953	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-1,195,044	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GAIA	-9,604	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5C	-484,631	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5C	-3,570,611	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5E	-1,717,417	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5G	-9,476,212	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5L	-1,259,067	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5T	-238,669	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-8,350,615	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-21,209,059	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5U	-39,288	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GM5Y	-1,560,772	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU2	-110,189,059	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU2	-1,262,158	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU4	-5,613,919	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU5	-62,262	Total Governments & Agencies
HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	GMU7	-1,245,231	Total Governments & Agencies

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HIGH GRADE LATAM US	HG LATIN MARKETS	072004559	-361,695	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004559	-2,687,432	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004914	-65,529,298	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-738,753	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-934,740	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-933	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-6,544,158	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-4,585,258	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-22,366,995	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-96,705	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-2,305,220	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-983,665	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-987,605	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-9,638,101	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072004Q07	-3,426,394	Total Mortgages & Mortgage Backed
HIGH GRADE LATAM US	HG LATIN MARKETS	072004QY3	-48,236	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	072006K24	-434,756	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-6,551,015	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	0720098Y2	-340,550	Total Mortgages & Mortgage Backed
HIGH GRADE LATAM US	HG LATIN MARKETS	074004383	-7,865,594	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-1,086,771	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-115,699	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-2,514,278	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-5,026,481	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076004662	-5,746,755	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-1,699,560	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-1,509,456	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	076008622	-478,855	Total Mortgages & Mortgage Backed
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-14,288,609	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-26,904,619	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000130	-8,414,436	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	0	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-289	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-233,690	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-371,918	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-195,174	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-61,764	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-410,473	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-12,344	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-1,549	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-216,496	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-143,211	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-241,518	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-21,887	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-635,574	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000148	-3,800,189	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-3,915,977	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-31,570	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-81,336,246	Total Governments & Agencies

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HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-2,829,735	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000254	-7,071,444	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000338	-59,811,906	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000338	-5,400,102	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000346	-4,850,521	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-16,863,338	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-4,060,505	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	078000569	-13,418,990	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-484,128	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-175,001	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-543,020	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-148,940	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-35,075	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-68,949	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117296	-119,227	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-408,010	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-821,030	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-43,383	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	93117993	-97,753	Total Corp. Obligations & Spot Commodities
HIGH GRADE LATAM US	HG LATIN MARKETS	GAFZ	-56,091,405	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GAL5	-330,778	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GAMG	-3,179,750	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GAMG	-40,478,494	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GM9P	-6,935,443	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GM9P	-2,337,016	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMMQ	-16,448,122	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMN8	-6,950,004	Total Governments & Agencies
HIGH GRADE LATAM US	HG LATIN MARKETS	GMW2	-16,866,104	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS SYND US	93102240	-26,730,753	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	0740063B1	-43	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113066	-11,864,466	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113066	-1,276,491	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113066	-8	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93113103	-7,035,272	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113103	-4,991,303	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-3,714,626	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113249	-17,062,293	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113250	-2,636,320	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113250	-343,065	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-1,967,108	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113274	-2,843,432	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-72,016	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-21,029,430	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-8,433,208	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113275	-9,951,971	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-1,222,403	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-5,388,230	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-714,111	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113298	-2,909,025	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93113299	-10,843,834	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-1,931,544	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93113299	-4,449	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115672	-42,013	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-3,227,755	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-7,355,945	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-38,578,649	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-6,660,392	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115683	-5,008,188	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-4,288,569	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-12,015,683	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115687	-10,023,932	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-47,275	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-40,930,487	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-18,741,168	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-15,698,294	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-1,833,706	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115688	-1,146,622	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93115814	-2,195,804	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,227,273	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,387,010	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-23,496,046	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-5,149,433	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-6,321,558	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93115833	-3,024,387	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93116044	-255,499	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116044	-582,869	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-7,603,679	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116050	-2,768,952	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93116070	-4,164,229	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93116070	-1,379,586	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117243	-8,481,011	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117243	-23,279	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117255	-3,310,779	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-6,535,519	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117256	-50,006	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-3,948,474	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117258	-207,584	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-4,873,196	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-7,913,627	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117273	-2,560,462	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-14,386,571	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-3,195,243	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-5,391,627	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117274	-17,957,429	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117275	-1,003,069	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-34,792,918	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-7,749,973	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117276	-15,040,200	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY BONDS US	93117276	-83,688	Total Corporate Stocks
HIGH YIELD - AME	HY BONDS US	93117385	-1,608,173	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117385	-5,185,489	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117385	-3,009,119	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-1,695,098	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-1,949,511	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117644	-4,930,934	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-2,036,705	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-8,832,397	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117878	-629,996	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117879	-2,009,207	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-1,345,746	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-14,703	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117881	-1,314,593	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117882	-324,781	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117882	-987,881	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-21	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117917	-5,739,484	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-4,364,905	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-678,111	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-496,376	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117937	-190,088	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117952	-1,385,318	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117998	-995,184	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93117998	-3,100,102	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	93168163	-3,009,636	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	G1KO	-7,049,663	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GA52	-54,149,587	Total Governments & Agencies
HIGH YIELD - AME	HY BONDS US	GAB0	-2,411,615	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-716,002	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,409,733	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-878,065	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-840,139	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-932,065	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-8,134,142	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,664,073	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-21,853,675	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-806,993	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,475,342	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,339,692	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-796,688	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-863,727	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-11,574,704	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-1,726,761	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAB0	-2,601,358	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY BONDS US	GAPS	-14,882,304	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	0740056M6	-1,869,182	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93113212	-2,542,234	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93115993	-3,880,000	Total Corporate Stocks

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HIGH YIELD - AME	HY DERIVATIVES US	93117064	-8,310,417	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117298	-67,009	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117355	-3,400,792	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117624	-1,950,708	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DERIVATIVES US	93117670	-399,500	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	93117670	-3,317,686	Total Corporate Stocks
HIGH YIELD - AME	HY DERIVATIVES US	G1S1	-4,923,177	Total Governments & Agencies
HIGH YIELD - AME	HY DERIVATIVES US	GAUT	-9,921,536	Total Governments & Agencies
HIGH YIELD - AME	HY DISTRESSED US	07200CQH2	-637,818	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	0740058X0	-1,642	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93111349	-1,810,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93111349	-26,260,064	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93111349	-46,740	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93113125	-1,296,330	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-100,015	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-1,446,160	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93113125	-37,519,261	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-663,118	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115642	-511	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-2,247,615	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-1,760,191	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-59,814,818	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-10,927,457	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-19,908,102	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115647	-5,317,196	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-542,500	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-2,769,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115691	-509,870	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-5,350	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-1,086	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-78,121	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-9,844,286	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93115886	-3,584,257	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93115886	-9,044,735	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93116006	-5,030,869	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-1,434,199	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-3,135,351	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-17,923,634	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-508,668	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93116006	-11,001,926	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-4,505,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-710,419	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117089	-949,604	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117247	-8,572,142	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117247	-2,411,500	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-7,519,274	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-5,276,659	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-3,766,014	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117335	-802,649	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - AME	HY DISTRESSED US	93117335	-45,757,908	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117384	-5,534,879	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-150,023	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117492	-9,834,578	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-1,631,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117611	-335,264	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-525,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-3,181,975	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117832	-2,418,123	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117842	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117842	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117843	-138	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117859	-1,652,216	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	-104,024	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	-6,050,643	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	93117957	-6,190,895	Total Corp. Obligations & Spot Commodities
HIGH YIELD - AME	HY DISTRESSED US	93117957	-1,168,500	Total Corporate Stocks
HIGH YIELD - AME	HY DISTRESSED US	DSTJG201260	-1,220,378	
HIGH YIELD - AME	HY DISTRESSED US	DSTJG253730	-7	Total Corp. Obligations & Spot
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	-4,661,398	Total Governments & Agencies
HIGH YIELD - AME	HY LOANS US	SECT2436500	-1,980,000	
HIGH YIELD - AME	HY LOANS US	SECT3299200	-5,638	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 - AME	HY LOANS US	SECT4299230	-1,491	Total Corp. Obligations & Spot
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-992,812	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-2,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002C07	-6,979,472	Total Mortgages & Mortgage Backed
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-10,311,190	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CY3	-634,999	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-7,039,196	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	071002CZ0	-8,614,973	Total Corp. Obligations & Spot Commodities
HIGH YIELD LATAM US	HY CORPORATES LATAM	93117584	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-1,992,414	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-93,982	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-89,228	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	077005486	-765,333	Total Corp. Obligations & Spot Commodities
HIGH YIELD PROP AMERICAS	HY PROP CDO US	GMPD	-3,393,902	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-27,437,892	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-138,233,315	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	6AIN	-6,415,952	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	95120016	-14,729,359	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-5,491,233	Total Governments & Agencies

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MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-34,062,756	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-19,784,424	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G16P	-5,877,786	Total Governments & Agencies
MUNI DERIVATIVES	MUNIS DERIVATIVES	G1F0	-8,085	Total Corp. Obligations & Spot Commodities
MUNICIPAL BONDS	PROPRIETARY	73411000	-5,864,169	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411000	-1,724,524	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411001	-1,472,060	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73411003	-80,638	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	73414984	-1,016,352	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161449	-44,541,668	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161451	-715,250	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161888	-13,303	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	93161888	-5,172	Total Governments & Agencies
MUNICIPAL BONDS	PROPRIETARY	95120006	-83,297	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93115880	-11,876,165	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-244,921	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	93161039	-75,269	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121733	-681,922	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY	95121746	-1,049,648	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	93160250	-22,349,415	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-3,897,132	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-1,675,555	Total Governments & Agencies
MUNICIPAL BONDS	SECONDARY HIGH YIELD	G1D9	-229,464,838	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93160990	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161475	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161475	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161476	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161476	0	Total Governments & Agencies
MUNICIPAL BONDS	SHORT TERM	93161479	0	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	73411007	-175,039	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	93160465	-11,840,077	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-1,688,323	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95120001	-2,909,404	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121648	-4,215,706	Total Governments & Agencies
MUNICIPAL BONDS	STRUCTURED PRODUCTS	95121681	-1,054,042	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-8,724,923	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G186	-8,436,486	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-26,821,080	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	G18Y	-3,318,323	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAE2	-40,008,578	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	-8,359	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH2	-13,152,758	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH2	-849,471	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-94,268,309	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH3	-112,557,347	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GAH5	-1,156,537	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	0	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	0	Total Mortgages & Mortgage Backed

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REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	GMWE	-132	Total Mortgages & Mortgage Backed
REAL ESTATE-AMERICAS	CMBS-AMERICAS	G1BG	-18,983,541	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	G1VB	-2,996,833	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-309,718,377	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMDX	-1,711,392	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-3,597,374	Total Governments & Agencies
REAL ESTATE-AMERICAS	CMBS-AMERICAS	GMFV	-72,149	Total Governments & Agencies
REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	GAGR	-50,800,578	Total Governments & Agencies
SP AMERICAS-TRADING	ABS DERIVATIVES	93115872	-31,900,000	Total Corporate Stocks
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-75,115	Total Corp. Obligations & Spot Commodities
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-46,515,948	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-5,039,636	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G137	-23,091,324	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	-271	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1BV	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-67,758,046	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	G1LH	-26,274,265	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-29,825,244	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GA37	-6,987,445	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-36,781,125	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GAFM	-20,969,366	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-10,421,864	Total Governments & Agencies
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	GMFR	-3,758,237	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	AGENCY REMICS/STRIPS-AMER	G10M	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1BC	-28,446,662	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1DK	-50,469,884	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1FV	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1HE	-130,915,822	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1JM	-4,894,049	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	G1LE	-5,478	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAC8	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAC8	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GAD8	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	-13,458,636	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GM9J	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GM9J	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMRD	-40,854,239	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMRD	-61,175,618	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMZD	-51,364,678	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMZD	0	Total Governments & Agencies
SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	GMZD	0	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G115	-8	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G18E	-173,287,942	Total Governments & Agencies
SP AMERICAS-TRADING	HOUSE-RISK	G1YO	-413,519	Total Governments & Agencies
SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GME5	-14,654,810	Total Governments & Agencies

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SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	GMK0	-9,254,906	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	-800,000,000	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GAEA	-100,194,137	Total Governments & Agencies
SP AMERICAS-TRADING	NON-PRIME-AMERICAS	GMVV	-10	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	41JS	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	-464,734	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	-336,920	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G12G	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G1F1	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1F1	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1FA	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1FA	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1GK	-155,680,007	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HA	-223,072	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HB	-697,101	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HF	-223,072	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HG	-548,386	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HJ	-390,377	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1HQ	-2,221,429	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	G1W2	-154,731,570	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAFB	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-104,925,373	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	-1,058	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GAJB	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GALL	-119,946,953	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM3N	-1,700,927	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	-2,417	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GM4N	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GM6N	-2,994,846	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-11,133,467	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM8N	-15,727,025	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GM9G	-3,281,023	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	0	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMBI	-1	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	GMC1	0	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	GMRN	-306,725	Total Governments & Agencies
SP AMERICAS-TRADING	PRIME-AMERICAS	WAB1	-84,279,812	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	WMP5	-10,373,220	Total Mortgages & Mortgage Backed
SP AMERICAS-TRADING	PRIME-AMERICAS	WMPN	-86,482,768	Total Mortgages & Mortgage Backed
FID CORP-LOANS ASIA	HG FIRM RELATIONSHIP LOAN	FRLBK489080	-460,195	Total Corp. Obligations & Spot
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-27,047,288	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-108,637,919	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0710079X8	-37,410,254	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-28,776,573	Total Governments & Agencies

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GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-153,319	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-3,575,011	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-5,200,035	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-23,467,409	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	0770038K0	-7,652,185	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-1,314,557	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-13,390,394	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-410,112,996	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-533,500	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GA4C	-396,318,706	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-42,533,456	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	GMYN	-62,118,300	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-897,968,103	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	071003313	-177,774,132	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004018	-349,584,417	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-2,952,151,225	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004042	-79,029,958	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004083	-497,024,110	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-3,196,564,793	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077004125	-52,389,759	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009686	-226,827,413	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-3,353	Total Corp. Obligations & Spot Commodities
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-36,074,538	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009710	-5,245,776	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-154,037,496	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	077009777	-42,784,541	Total Governments & Agencies
GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	078008083	-274,689,595	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	074000514	-1,804,315	
RATES DERIVATIVES ASIA	FID DERIVS ASIA	076003649	-8,697,865	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	077009793	-97,881,246	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	619A	-38,648,597	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	61G3	-15,667,507	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6A13	-1,413,502	Total Governments & Agencies
RATES DERIVATIVES ASIA	FID DERIVS ASIA	6A13	-1,239,276	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	071002QR3	-3,986,994	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	071002QR3	-3,807,500	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	0720043M4	-9,315,544	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	072008436	-4,897,870	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	072008436	-2,718,146	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-10,872,547	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-2,274,483	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-142,787	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-759,670	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-506,887	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009349	-321,602	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-5,081,450	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-4,518,061	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009364	-2,012,760	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-2,718,146	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-3,027,578	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-3,411,125	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	076009398	-17,743,619	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005279	-500,454	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-1,434,288	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-705,140	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-1,077,309	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-1,407,401	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-2,165,472	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG EX-JAPAN	078005428	-5,081,206	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-22,153,305	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-9,922,289	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076002963	-13,894,588	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076007434	-380,921	Total Governments & Agencies
HIGH GRADE CREDIT ASIA	HG JAPAN	076009356	-3,080,175	Total Corporate Stocks
HIGH GRADE CREDIT ASIA	HG JAPAN	076009356	-193,828	Total Governments & Agencies
HIGH YIELD - ASIA	HY FLOW	0770039V5	-34,355,700	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-2,017,639	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-6,456,125	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	0770039V5	-2,022,048	Total Governments & Agencies
HIGH YIELD - ASIA	HY FLOW	078007630	-12,893,344	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-3,563,085	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-411,595	Total Corp. Obligations & Spot Commodities
HIGH YIELD - ASIA	HY FLOW	078007630	-2,104,375	Total Corp. Obligations & Spot Commodities
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	077009652	-25,487,035	Total Corp. Obligations & Spot Commodities
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	KRW 286930	-86,738	Total Corp. Obligations & Spot
REAL ESTATE-ASIA	PRIN. TRAN.-ASIA	PTG-T200200	-27,755	Total Corp. Obligations & Spot
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072000763	-38,494	Total Mortgages & Mortgage Backed
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-3,453,427	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-2,794,106	Total Governments & Agencies
CDO - EUROPE	CDO BESPOKE CORRELATION EUR	072002512	-10,141,103	Total Governments & Agencies
CDO - EUROPE	CDO CLO PRIMARY EUR	0720028Q4	-4,693	Total Mortgages & Mortgage Backed
CDO - EUROPE	CDO CLO PRIMARY EUR	CDOL1219590	-31	Total Corp. Obligations & Spot
CDO - EUROPE	CDO CLO SECONDARY EUR	072007974	-1,591,797	Total Governments & Agencies
EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	0710025B1	-3,720,000	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	0	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015V9	-7,825,273	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	0710015V9	-2,948	Total Governments & Agencies
FX EEMEA	EMG LM EUROPE	072003353	-970	Total Governments & Agencies
FX EUROPE	FX-OPTIONS EUROPE	072004PY4	-980,000	Total Corp. Obligations & Spot Commodities
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	073001091	-10	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005908	-6,377,727	Total Corporate Stocks
CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	077005924	-54,114,585	Total Corporate Stocks
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-55,322,758	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-50,698	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-18,566,786	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-175,438	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-1,055,127	Total Governments & Agencies

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GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-50,653,289	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-2,942,862	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-49,794,972	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	0710019M5	-22,936,860	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-13,054,263	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	072004F90	-54,702,845	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-4,098,806	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-10,300,798	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-67,997,057	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-2,626,618	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	074001371	-121,480,169	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-7,679,085	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-16,314,912	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-76,515,219	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-2,401,890	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	G1LW	-68,102,962	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-602,694	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-637,018	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-9,969,913	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-5,485,289	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAM0	-33,938,061	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-3,536,678	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-81,819,644	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-85,923,719	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-730,747	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GAZO	-61,552,959	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-19,318,801	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-8,825,265	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-232,081,548	Total Governments & Agencies
GOVERNMENTS EUROPE	DOLLAR GOVTS	GM8C	-410,146	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-24,213,727	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-90,422,810	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-8,628,821	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-20,290,609	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-106,445,854	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-62,227,920	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-5,920,537	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-7,662,618	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710021Y5	-6,305,661	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-50,842,932	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-20,228,016	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-2,367,365	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-9,955,296	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-188,559,007	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-6,155,290	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-101,207,310	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-131,785,586	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-1,320,293	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-118,192,880	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-678,483	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-4,136,381	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-4,750,262	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0710029F8	-3,547,241	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-77,374,604	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-9,680,098	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-8,130,428	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-55,090,607	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-3,481,051	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	071002VR7	-36,948,495	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-46,776,104	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-42,509,322	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-64,632,568	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-149,676,774	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-83,328,495	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-150,468,120	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-3,478,788	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-2,279,646	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	0720037X8	-46,882,372	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007188	-18,350,986	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-5,057,749	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-20,877,338	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-266,485,561	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-273,866	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-562,204	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-37,867,861	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-2,669,061	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-10,436,315	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-26,407,891	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-71,252,250	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-31,970,443	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-165,926	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-6,201,756	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	074007675	-39,283,059	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-7,499,443	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-7,256,759	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-145,555,441	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-178,009,455	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-63,038,230	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-62,214,467	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-162,493	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-28,649,364	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-12,389,381	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-6,009,455	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-55,893,682	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076004589	-20,775,999	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-1,289,007	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-41,556,737	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-673,563	Total Governments & Agencies

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GOVERNMENTS EUROPE	EURO GOVTS	076008192	-52,712,044	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-53,440,901	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-85,209,694	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-15,230,478	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008192	-218,483,777	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008200	-7,934	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-44,987,759	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-32,613,172	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008242	-127,994,064	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-7,297,584	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-39,310	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,008,110	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-35,935,498	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-25,595,172	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-16,895,312	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,524,184	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-561,079	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,214,511	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-9,056,018	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,458,190	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-683,801	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,858,407	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-2,130,308	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-76,183	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008267	-1,134,604	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	076008275	-10,997,689	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-2,137,579	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-3,560,712	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-55,864,738	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-286,006,668	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-132,492	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-86,023,643	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-21,840,923	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-76,925,304	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-77,764,626	Total Governments & Agencies
GOVERNMENTS EUROPE	EURO GOVTS	077005239	-3,422,032	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-63,846,177	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	0720034S2	-4,158,898	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-261,126,624	Total Corp. Obligations & Spot Commodities
GOVERNMENTS EUROPE	GILTS	073002669	-343,562,276	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-448,610,425	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-163,546,605	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	073002669	-3,189,954	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-491,606,979	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	074002320	-312,912,126	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-197,493,610	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-51,746,109	Total Governments & Agencies
GOVERNMENTS EUROPE	GILTS	076005396	-509,282,731	Total Governments & Agencies
LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074001488	-17,978,738	Total Governments & Agencies

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LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	074008319	-99,984,827	Total Governments & Agencies
RATES DERIVATIVES EUROPE	FUND DERIVATIVES	077005775	-8	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	072004SV7	-2,872,897	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	074007352	-185,431	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-372,412,649	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-46,654,998	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-209,405,638	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	071002W21	-2,787,067	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-228,796,291	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-98,815,651	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072004GK4	-83,841,337	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-42,238,850	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-295,354,078	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-31,609,897	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-35,304,283	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	072006Y94	-32,012,089	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-18,096,561	
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-152,763,841	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-176,930,550	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-3,020,903,040	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-148,155,866	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-3,650,130	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-291,403,677	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-161,984,635	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-663,004,681	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-319,470,524	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	074008244	-35,213,378	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS INFLATION	6A3W	-9,729,300	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	076008762	-221	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	OPTIONS PROP	6AMB	-149,266,263	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS PROP	6AMB	-4,342,708	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-129,769,954	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-168,248,811	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	071004FZ3	-142,521,594	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	072006ZQ5	-107,581,628	Total Governments & Agencies
RATES DERIVATIVES EUROPE	OPTIONS VANILLA	6AHB	-296,676,536	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	072008410	-10,208,809	Total Corp. Obligations & Spot Commodities
RATES DERIVATIVES EUROPE	SWAPS	072008410	-110,784,293	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	0730083V4	-167,550,347	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-107,741,307	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008038	-40,597,284	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-724,919,443	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	074008046	-21,480,972	Total Governments & Agencies
RATES DERIVATIVES EUROPE	SWAPS	078001682	-25,801,983	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000186	-525,878	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-29,677,082	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-13,588,299	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-1,372,023	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-11,486,649	Total Governments & Agencies

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-7,707,896	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071000228	-30,194	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-4,649,667	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-6,218,747	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,707,309	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-47,105,988	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071002B81	-7,579,233	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-562,413	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-6,220,899	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-20,898	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004071	-5,123,744	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	-5,362	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-691,412	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004BM6	-496,214	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-2,899,585	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-6,000,308	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-4,349,412	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-6,998,219	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-3,336,406	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	071004FQ3	-12,876,157	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	072004D43	-103,380	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-1,051,885	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-6,156,637	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-421,291	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-2,518,899	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-833,358	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097J6	-278,985	Total Mortgages & Mortgage Backed
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-7,796,916	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-16,892,852	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097M9	-6,655,265	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-37,437,578	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-6,671,287	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-36,286,773	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-21,505,355	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-16,543,762	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-20,556,833	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-4,288,515	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-262,362	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097R8	-40,981	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-98,505	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-20,759,852	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720097X5	-16,173,833	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,338,098	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-3,927,620	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-2,106,088	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098B2	-1,901,154	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-4,633,264	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-747	Total Corp. Obligations & Spot Commodities

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HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-2,810,046	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-3,803,723	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-4,791,687	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-11,707,853	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-11,280,660	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720098J5	-376,909	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-4,849,985	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0720099P0	-2,611,356	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074002809	-1,701,580	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-18,145,467	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-257,303	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-99,375	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-3,922,263	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-28,305,109	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-1,002,027	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	074007121	-2,049,070	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-32,460,075	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-7,685,081	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-299	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-3,579,781	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-55,177	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-32,883	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-14,278,013	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	076007525	-22,840,737	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077004919	-12,750,365	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077008464	-7,378,845	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	077008464	-1,131,621	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-10,765,567	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-7,859,187	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-2,746,348	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-2,450,295	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-7,960,127	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-318,443	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012D5	-1,431,727	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-280,125	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-3,335,349	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780012G8	-893,221	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-6,821,421	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-14,470,089	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-7,736,191	Total Corp. Obligations & Spot Commodities
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	0780016J8	-11,875,996	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	078003233	-4,693,247	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	078003233	-169,574	Total Governments & Agencies
HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	071001713	-6,087,011	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001937	-7,541,149	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-37,370,095	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-29,718,237	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-7,150,097	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-30,778	Total Corp. Obligations & Spot Commodities

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HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-7,331,113	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-19,872,228	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-3,288,938	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-59,825	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-10,690,967	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-50,745	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	071001952	-3,358,901	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-10,430,001	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-17,539,232	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-3,189,569	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,497,814	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-8,458,887	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-7,217,580	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,416,708	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-144,111	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-6,648,970	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-5,183,074	Total Corp. Obligations & Spot Commodities
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-22,337	Total Corporate Stocks
HIGH YIELD - EUROPE	HY BONDS EUR	0720019N2	-1,654,670	Total Governments & Agencies
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-9,055	Total Corporate Stocks
HIGH YIELD - EUROPE	HY BONDS EUR	074007303	-1,293,843	Total Mortgages & Mortgage Backed
HIGH YIELD - EUROPE	HY DISTRESSED EUR	071002018	-1,396,206	Total Corporate Stocks
HIGH YIELD - EUROPE	HY DISTRESSED EUR	071002018	-3,090,106	Total Governments & Agencies
HIGH YIELD - EUROPE	HY DISTRESSED LOANS EUR	DSTRD209980	-19,113	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY LOANS SYND EUR	SYND 208390	-149	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY LOANS SYND EUR	SYND 219790	-22	Total Corp. Obligations & Spot
HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	PLT 209970	-12,377	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-2,526,320	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-27,009,048	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039D1	-15,619,995	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-2,312,258	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039F6	-9,362,544	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039H2	-464,615	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-3,298,818	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-1,734,957	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-182,636,299	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-1,882,161	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-18,304,730	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-12,327,492	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039J8	-142,258	Total Mortgages & Mortgage Backed
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-7,203,000	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-2,628,311	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-2,578,800	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0710039K5	-17,166,464	Total Governments & Agencies
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018P2	-13,595,385	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	0	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-2,054,166	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-2,990,969	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-78,922	Total Corp. Obligations & Spot Commodities

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HIGH YIELD EEMEA	HY CORPORATES EEMEA	0780018Q0	-635,222	Total Governments & Agencies
HIGH YIELD EEMEA	HY EMG NPLS EUR	NPL 465070	-917,289	Total Corp. Obligations & Spot
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-2,252,287	Total Corp. Obligations & Spot Commodities
HIGH YIELD EEMEA	HY SECONDARY EEMEA	071002LX5	-3,432,881	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	CMBS-EUROPE	RMEZ 411190	-2	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 254720	-2,586,432	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 411190	-108,804	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	CMBS-EUROPE	RSNR 465180	-5,030,550	Total Mortgages & Mortgage Backed
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000392	-222,929	Total Corp. Obligations & Spot Commodities
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	071000400	-566	
REAL ESTATE-EUROPE	PRIN. TRAN.-EUROPE	RMEZ 217600	-85,036	Total Mortgages & Mortgage Backed
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	-13,606	Total Mortgages & Mortgage Backed
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	0	Total Mortgages & Mortgage Backed
SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	CASA 495920	-7,378,539	Total Corp. Obligations & Spot
PAM AMERICAS	PAM MM	93115100	0	
DOMESTIC	NEW YORK	93115603	0	Total Corp. Obligations & Spot Commodities
DOMESTIC	NEW YORK	93117306	-10	Total Corporate Stocks
DOMESTIC	NEW YORK	93117306	-1	Total Governments & Agencies
DOMESTIC	PIM SAN FRANCISCO	93117525	-5,008	Total Governments & Agencies
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-13,958	Total Corp. Obligations & Spot Commodities
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	-3	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-7	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-448	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	-11,748	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93111402	0	Total Governments & Agencies
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-33,160	Total Corporate Stocks
PRIV INVEST MGMT-ADV SVCS AMER	3RD PARTY RELATIONSHIPS	93115588	-514	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	93115350	-1,406,103	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93115610	-7,015	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93115610	-2,343,321	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93115610	-1,163	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93115610	-716	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-3	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-12	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-117	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-80	Total Corporate Stocks
PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	93117075	-6	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	G15V	-167,648,781	Total Governments & Agencies
STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	93115467	-188	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-6,661	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-304,809	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-29,733,595	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-507,940	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-994,374	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-12,610	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-3,875	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113276	-11,239	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,851,130	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-1,191,883	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113277	-16,023	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-16,055,635	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-4,816,872	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113278	-1,514,830	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-6,869,016	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-3,578,816	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113279	-294,315	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-22,324,685	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113280	-232,636	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-5,551,428	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-3,929,218	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-12,615,361	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113281	-4,978,051	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-2,344,543	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-41,370,526	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113282	-58,795,526	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-15,153,841	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-1,498,492	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113283	-5,540,952	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-22,224,794	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-540,194	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113284	-7,217,038	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93113285	-108,045,476	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-15,018	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-34,445	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-491,705	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-92,472	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-17,528,214	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-1,752,878	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115782	-85,857	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-1,103,089	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-434,885	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-2,438,718	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-10,797,690	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-587,641	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-399,475	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-359,754	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115783	-1,660,903	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115784	-111,508,908	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115784	-1,139,657	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115785	-18,603,575	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115785	-704,709	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115786	-19,789,723	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93115786	-1,133,851	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116032	-15,395,004	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116033	-1,977,854	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-5,139,242	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-111,451	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116034	-283,104	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-7,666,915	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-18,341,581	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-42,197,315	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-24,864	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-64,984	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-1,176,519	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93116036	-6,602	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-5,006	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-4,910	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-545,415	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117281	-17,706	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-113,440	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-990,699	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-114,329	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-297,720	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117282	-156,928	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-63,952	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-468,109	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117283	-728,714	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-4,666,557	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117284	-24,869,360	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-613,891	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-442,378	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-28,050,080	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117510	-16,663,440	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-4,370,021	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-18,186,381	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117511	-1,157,725	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-2,020,453	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-143,253	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117513	-261,664	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-38,458	
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-218,592	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-46,829,281	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-1,438,996	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117514	-144,489	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-9,760,023	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117544	-18,185,575	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-534,801	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117545	-763,844	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-3,857,446	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-10,779,594	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-930,554	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-556,506	Total Corporate Stocks

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NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117546	-823,246	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-787,033	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117548	-1,878,472	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-41,367,497	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-53,987,825	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-90,904,458	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117549	-77,479,722	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-881,581	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-3,262,365	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117550	-1,315,440	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-8,447,328	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117551	-128,741,601	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-2,434,779	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117552	-3,722,612	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-4,739	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-2,136	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-670,767	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-659,784	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117650	-48,115	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-1,008,342	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-538,972	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117651	-123,487	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-1,816,471	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117652	-17,874,222	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117653	-1,073,615	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117654	-276,128	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117654	-1,042,351	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-102,178	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-467,065	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117656	-132,921	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-1,279,767	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-4,420,078	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-421,677	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-1,901,324	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117657	-407,747	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-798,955	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117658	-3,723,642	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117659	-772	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-266,502	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117909	-440,966	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-490,497	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93117911	-10,480,958	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-1,616,139	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-3,330,437	Total Corporate Stocks
NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	93117870	-75,589,080	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-322,619	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-5,548,746	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-5,915	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-11,181	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-4,535,740	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-170,075,789	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-645,499	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-814,194	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-8,339,021	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-9,020	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002L6	-287,663	Total Governments & Agencies
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-3,618,736	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-10,913,002	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0710002W2	-5,211,130	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-1,959,368	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-35,626	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-212,182	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-1,199,039	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	071004F75	-38,090	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-92,278	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-1,444,441	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-898,413	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-31,436	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-52,553	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-243,510	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-136,545	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D48	-76,469	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-8,063	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-177,056	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-217,271	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006D63	-28,641	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-2,543	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-55,751	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-68,411	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	072006J83	-9,014	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-13,686	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-299,539	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-367,381	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082G8	-48,449	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-6,450	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-141,211	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-173,137	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082H6	-22,829	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-1,468	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-32,349	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-39,739	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082J2	-5,256	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-20,715	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-453,352	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-555,475	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	0730082K9	-73,252	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-6,324,896	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-2,496,212	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	076006402	-385	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	078005345	-365,144,145	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93115550	-5,482	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-2,666,449	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93117938	-392,660	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920036	-8,346,800	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-81,347	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,832,185	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-4,119,050	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,764,749	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-1,980,723	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920231	-38,427	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920239	0	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-1,293,360	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-6,622,117	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-2,792,183	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	93920248	-30,394	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95017501	-7,904,895	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-27,643,659	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-13,697,241	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,881	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,014,860	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-2,580,094	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121005	-25,465	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121029	-3	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121654	-28,540,560	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-72,774	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-123	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-93,572,029	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-3,605,103	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-18,908,889	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-125,145,287	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-134,272,463	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-1,423	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-1,102,973	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-8,248,424	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-9,488,697	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-3,506,686	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121668	-1,139,746	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-23,242	
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-284,278	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-2,685,235	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-215,482	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-217,431,102	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-13,695,931	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121687	-1,166,486	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-11,772	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-1,676,951	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-3,490,718	Total Corporate Stocks

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PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-251,958	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-195,304	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-77,243	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121741	-10,444	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-9,608,429	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-15,986,251	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-17,550,543	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121754	-19,705,695	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121867	-55,462	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95121870	-1,368	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95126113	-37,264	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95126174	0	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-15,606	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-74,794	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-572,258	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200021	-81,567	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200023	-933,504	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-294,277	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-4,873	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-1,374	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-5,086,520	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-5,920,206	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-222,820	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-14,587	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-360,151	Total Corporate Stocks
PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	95200024	-13,320	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-125,842	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-612,008	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-34,864,626	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-627,420	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-58,619	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006F95	-481,580	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006GB9	-12,743	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	0	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-142,869	Total Corp. Obligations & Spot Commodities
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-12,910,412	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-54,860	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-535,468	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-234,548	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-81,220	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-24,953,550	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-90,016,991	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-857,909	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-521,044	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-2,104,873	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-4,798,740	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-181,839	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	072006LC1	-402,234	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-576,666	Total Corporate Stocks

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STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-793,359	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-1,082,220	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-26,292,453	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	0730083C6	-121,286,216	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-3,401,335	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-854,387	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-3,265,106	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-127,625,048	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-311,085,288	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-3,576,858	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-425,709	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-684,133	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-116,678	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000073	-668,403	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-234,601	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-798,823	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	077000107	-108,594	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-692,503	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-4,366,687	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-2,799,005	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-58,171,217	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-117,931,316	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	-2,047,388	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-193,599	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-1,347,517	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121552	-15,029,110	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121553	-1,078,043	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	-427,468	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-86,670	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-2,063,402	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-413,802	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,897,837	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-11,873,696	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-2,686	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-1,446,761	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-116	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-169,651	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121555	-846,262	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	-312,300	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-1,087,157	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	-1,745	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121609	-323,569	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-16,644	Total Corporate Stocks

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STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121611	-92,587	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-188,163	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-2,011,392	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-9,700,451	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121662	-201,504	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121691	-8,142	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95121692	-136,565	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-7,317	
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-12,684,503	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,299,840	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-21,574,480	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-87,421,636	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-10,742	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-106,164	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-1,513,834	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-4,534,453	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-764,644	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-136,808	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-4,920,873	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-20,722	Total Corporate Stocks
STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	95126143	-644,023	Total Corporate Stocks
CREDIT FINANCING AMERICAS	M/B CORPORATES	93111326	-872,426	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	073000135	-2,516	Total Corp. Obligations & Spot Commodities
EMG AMERICAS	M/B EMG AMERICA	073000135	-9,628	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	074000134	-149,075	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-426,531	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-3,765,318	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-4,923,205	Total Governments & Agencies
EMG AMERICAS	M/B EMG AMERICA	078006384	-4,497,341	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-1,285,853,967	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G12D	-228,694,270	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-513,018,533	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-84,875,425	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G155	-43,912,464	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1BI	-51,299,374	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1E0	-31,029,041	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1E0	-63,607	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1ML	-4,993,389	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1ML	-10,633,003	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SA	-207,176	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-8,279,812	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-9,765,206	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-227,212,607	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-65	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-1,013,933	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1SY	-481,184,428	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	G1TB	-1,133,225,804	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-100,694	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GAVG	-1,148,871	Total Governments & Agencies

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LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-219,093	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-26,269,711	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM97	-24,965,812	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-306,123,705	Total Governments & Agencies
LIQUID MARKETS FINANCING AMER	M/B SPECIALS	GM99	-243,242,263	Total Governments & Agencies
FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS	GAAP	-96,928,658	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	-87	Total Corporate Stocks
NON HF FINANCING ASIA	INSTITUTIONAL FIN ASIA	0730000R3	-480	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071000NF6	-2,426,397	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071000NF6	-1,085,665	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	0710022D0	-2,028,832	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-992,394	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-704,020	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071002D48	-555,900	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	071008Z90	-6,255,126	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-16,224,189	Total Corp. Obligations & Spot Commodities
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-17,297,260	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-35,076,563	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-30,412,519	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BK9	-1,470,545	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-323,094,500	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-26,804,610	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BL7	-13,534,470	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004BS2	-48,410,463	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004GN8	-5,631,151	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004M68	-2,101,215	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	072004PR9	-21,432,971	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-991,716	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-55,957,333	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-249,074,258	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000390	-3,574,102	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073000705	-403,175	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	073001760	-153,610,280	Total Corporate Stocks
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-10,790,714	
PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	95017514	-9,549,078	Total Derivatives & Other Contr.
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-7,304,657	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000ML4	-1,126,014	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-27,976,441	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-21,362,820	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071000MV2	-1,165,408	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021W9	-20,535	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-608,070	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710021Z2	-10,105,761	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-22,709	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-62,925	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-2,212,096	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002SF7	-4,489,438	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-199,137	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-4,882,675	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071002VV8	-384,190	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710066C9	-638	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-10,730,628	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-2,619,299	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-541,777	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079T7	-366,916	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-446,382	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-25,954,609	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-18,634,805	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-1,139,726	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710079Y6	-2,783,371	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-6,343,561	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-3,471,160	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092C7	-3,225,064	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-6,787,420	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-5,620,751	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710092Y9	-16,096,696	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-851,038	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-253,243	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093G7	-2,923,835	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-5,744,363	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-3,631,776	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093J1	-9,874,776	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-1,717,021	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093K8	-35,423,956	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-64,298	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-57,955	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093L6	-27,090	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-1,991,123	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-1,774,051	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710093P7	-1,801,646	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-103,098	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-74,703	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009476	-384,507	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094B7	-7,603	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094B7	-71,397	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-6,334,854	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-2,631,297	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094C5	-6,824,946	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-243,306	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-347,908	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094P6	-2,562,530	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-331,221	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-534,110	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094Q4	-2,076,490	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-8,357,681	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-6,571,296	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710094R2	-26,967,198	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-9,960	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710095J9	-91,042	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-490,248	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-275,655	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096B5	-330,010	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-550,749	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-197,703	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096L3	-2,589,018	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-7,095,573	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-5,836,746	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0710096N9	-29,165,645	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-1,379,854	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-1,305,667	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009773	-3,118,361	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-16,207,512	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-9,337,744	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	071009781	-8,449,655	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-650,661	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-7,902,969	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0720041V6	-559,886	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-3,952,614	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-2,472,239	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000L6	-5,774,336	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-1,525,510	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-2,182,547	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000M4	-6,973,477	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-16,919,587	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-14,438,531	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000N2	-65,152,646	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-36,605	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-26,431	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000S1	-84,395	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-511,545	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-369,782	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000T9	-1,183,360	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-159,561	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-115,251	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000V4	-369,025	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-338,246	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-244,482	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0730000W2	-781,967	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-17,774,232	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-26,345,955	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	076000488	-72,305,922	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-180,378	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-3,185	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-12,902,122	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-1,290,008	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037S4	-19,201	Total Corporate Stocks

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STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-569,585	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-412,005	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-354,315	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-5,722,457	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-1,541,487	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770037Y1	-54,719	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-50,472	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-17,142	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-14,195	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-65,456	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770038L8	-14,531	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-14,463	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-17,564	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-763,865	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-317,487	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039Q6	-53,616	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-3,417,963	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-109,134	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-109,287	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039R4	-7,270	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	0770039T0	-7,408	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-18,298	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-107,226	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006120	-52,729	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006161	-610,202	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006161	-699,537	Total Corporate Stocks
STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	077006161	-4,742,996	Total Corporate Stocks
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-2,615,472	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	071006076	-398,977	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000266	-2,198,682	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-2,439,485	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-361,155	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000274	-398,977	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-26,305,340	Total Governments & Agencies
LIQUID MARKETS FINANCING ASIA	FIRM FINANCING ASIA	074000282	-250,748	Total Governments & Agencies
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-2,172,646	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-15,770,406	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-3,334,784	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	071002NG0	-10,158,903	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-18,080,520	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-18,630,184	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-7,662,828	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-2,091,797	Total Corporate Stocks
NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	072004TZ7	-91,190	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-42,330,560	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-1,904,714	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-111,405,592	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-49,625,881	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071002422	-30,474,025	Total Corporate Stocks

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PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071004709	-7,226,663	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	071004709	-132,308	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	0720034N3	-9,042,347	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	0720034N3	-66,117	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-525,704,055	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-37,941,889	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-43,916,819	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072004SL9	-9,139,186	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-374,466	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-407,802,403	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-221,257,124	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-159,472,545	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-6,769,326	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072006687	-132	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-114,275,783	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-44,448,345	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-17,182,690	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	072009632	-876,304	Total Corporate Stocks
PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	078005774	-21	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-3,763,147	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-583,543	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	078000858	-56	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YE EUR-TENDER & SCRIP ARB	079000535	-9,074	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	071002ZT9	-5,065,419	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-2,684,856	Total Corp. Obligations & Spot Commodities
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-281,239,455	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072001605	-7,501,021	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007321	-40,185,345	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007321	-18,222,025	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007461	-1,987,575	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-3,616,000	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-688,156,247	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-5,813,368	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072007545	-41,525,565	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008840	-12,120,842	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008840	-55,094,211	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008865	-120,780,048	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008865	-26,608,643	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-74,505,348	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-17,783,449	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-67,324,719	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-4,448,263,303	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-494,085,338	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-56,824,292	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-16,783,921	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	072008915	-27,156,336	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077002814	-875,218,172	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077002814	-47,914,894	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077005973	-7,378	Total Corporate Stocks

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YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077005973	-12,783	Total Corporate Stocks
YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	077008894	-348,090,885	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-1,691,913	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-23,481,028	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-7,150,971	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-18,658,369	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-9,153,338	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000314	-6,771,629	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-1,041,210	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-2,842,338	Total Corporate Stocks
PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	076000322	-3,462,311	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071001671	-22,520	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710019Q6	-1,503,504	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710019Q6	-668,654	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710019Q6	-111,559	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710020X8	-41,081	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-1,649,963	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710021F6	-402,374	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-84,652	
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-9,670,877	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-12,509,441	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-4,710,204	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025H8	-676,894	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-256,824	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-102,308	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710025L9	-124	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710029R2	-8,408,016	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710029R2	-3,965,381	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-320,793	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-6,171,067	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-6,112,319	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-3,501,503	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-9	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002B57	-490,523	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CF4	-185,119	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-79,266	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-19,824	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-1,788,574	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-2,059,978	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-3,194,062	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-12,441	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-105,329	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002CN7	-201,841	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002D55	-521,331	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-374,383	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-467,739	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002JS9	-25,739	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-149,753	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-187,100	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002K81	-10,296	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-739,970	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N21	-591,158	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-246,051	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-125,089	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002N62	-40,715	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-99,835	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-124,739	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002NR6	-6,864	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-383,759	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-202,744	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002R68	-68,253	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002T58	-20,554,612	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-134,176	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-2,580,311	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-2,557,101	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-1,464,284	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TT6	-205,130	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-87,112	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-1,285,059	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-972,297	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-193,762	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002TZ2	-6	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-7,528	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-2,489,857	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-3,576,844	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-2,617,939	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002YF0	-184,019	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-126,637	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-2,435,657	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-2,414,040	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-1,382,261	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-4	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	071002ZN2	-193,638	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-4,614,881	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,363,272	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,993,494	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,367,088	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-107,410,706	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-160,199,864	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-141,020,390	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-2,042,719	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-7,308,099	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047G4	-1,583,820	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-2,797,768	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-7,645,301	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-3,043,534	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047H2	-608,432	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-11,860,811	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-7,246,032	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710047T6	-1,770,881	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-93,129	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-179,470	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-51,754	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710059W4	-70,032	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-134,275	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-71,508	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096D1	-212,128	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-142,111	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-75,694	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0710096W9	-224,346	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-162,195	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-18,395,948	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-6,289,255	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072003262	-8,827,169	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-7,127,128	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-8,717,407	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-1,239,242	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720033X2	-545,344	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720034W3	-17,932	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720034W3	-77,798	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720034W3	-25,126	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720034W3	-20,274	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-18,231,283	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-3,152,453	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039M0	-1,530,279	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720039N8	-66,741	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-182,645	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-327,137	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-35,007	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040G0	-34,697	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-1,050,094	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-466,653	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040H8	-271,622	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-9,357	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-1,807,548	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-167,838	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040J4	-59	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-190,590	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-21,920	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040K1	-611,743	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-484,248	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720040L9	-198,580	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-442,409	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-445,833	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-6,406,941	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-5,641,144	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-7,950,229	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042K9	-1,241,344	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-20,632	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-16,673,548	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-30,784,928	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-4,679,001	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720042X1	-41,957	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-403,927	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720043D4	-376,554	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-525,660	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-388,349	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004B03	-745,898	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-680,494	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-13,090,183	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-12,968,132	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-7,427,465	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-20	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004C10	-1,040,530	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-5,046,090	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-5,757,096	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004D01	-1,324,074	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-2,923,695	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-37,406,516	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-11,939,767	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004DB7	-9,969,989	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-55,183	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-52,882	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-642,258	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-517,208	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-238,740	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004FS8	-67,598	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004GW8	-78,225	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004K94	-246,862	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004LN2	-196,188	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-16,201,388	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-26,669,755	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-8,492,487	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q72	-50,926	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-3,825,795	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,831,449	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-1,633,136	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-769,197	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-18,250,200	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-40,422,999	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-13,172,760	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-575,030	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q80	-582,638	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-55,468	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-5,214,754	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-7,559,331	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-14,616,000	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-15,292	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004Q98	-1,984,114	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-11,858,496	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-5,164,717	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004RB2	-13,755,574	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-12,992,071	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-20,005,879	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004S21	-12,550,925	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-73,522	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-1,414,249	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-1,400,797	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-802,390	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-2	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SD7	-112,408	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-1,029,303	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-19,801,780	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-19,617,858	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-11,235,033	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-26	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004SF2	-1,573,919	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-5,759,785	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-761,231	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TH7	-3,061	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-1,318,544	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-2,890,298	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-546,910	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TJ3	-242,875	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-162,082	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-6,454,527	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-5,022,691	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-1,041,846	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004TW4	-38	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-291,105	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004V35	-198,296	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-21,000,841	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-8,120,939	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072004X41	-1,986,542	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072008956	-4,084,823	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	072008964	-3,884,820	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-13,203	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-5,960,437	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	0720099N5	-1,907,684	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-631,587	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000473	-839,383	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000671	-7,841,961	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-26,329,010	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-35,186,344	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073000689	-3,466,489	Total Corporate Stocks

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STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001117	-5,904,518	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-12,441,169	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073001737	-9,709,706	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-98,200	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-53,804	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	073002214	-72,739	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-17,741,535	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-2,650,959	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	076007764	-5,411,022	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-313,328	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-31,666,881	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-46,877,918	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-30,775,269	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-4,329	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005080	-1,767,007	Total Corporate Stocks
STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	077005296	0	Total Corporate Stocks
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	074001124	-52,759	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-129,803	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-178,731	Total Corp. Obligations & Spot Commodities
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	078006376	-90,017	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	071004683	0	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	072004XV1	-9,953,383	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-7,757,635	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-25,614,705	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-2,246,301	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-3,552,559	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000746	-826,074	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-2,878,643	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-1,481,881	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-787,866	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-9,375	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000753	-211	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074000761	-4,615,386	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-7,784,120	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-459,904	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001066	-3,276,987	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-3,703,895	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-145,138	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-158,001	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001132	-528,666	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-6,669,121	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-1,096,195	Total Corp. Obligations & Spot Commodities
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-16,615,613	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-2,463,159	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-4,551,240	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-3,562,030	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-292,078	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	074001165	-318,360	Total Governments & Agencies
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	077005395	-53,538,521	Total Governments & Agencies

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STRUCTURED TRANS EUR	YE PROJECTS	07300BFT9	-2,163,542,784	Total Corporate Stocks
STRUCTURED TRANS EUR	YE PROJECTS	077009124	-188,847,685	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
		UNASSIGNED	UNASSIGNED	UF
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
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	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	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
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
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
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	OTHER	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
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 LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
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	

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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
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
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	OTHER	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
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	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	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
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	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.	FUND UNITS	FUND UNITS	E2
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	OTHER	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
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		G7

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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
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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
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	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	CONVERTIBLES	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	A	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	BB	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	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	A	C1
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	CORPORATE	NO RATING	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	REAL-ESTATE INVES. TRUST	E1
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	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BBB	C1
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	BB	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	NR	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	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	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
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
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	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	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	B	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	B-	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
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2

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US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	BBB+	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
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	BBB-	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	OTHER	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
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	CORPORATE	BB	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	REAL-ESTATE INVES. TRUST	E1
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	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	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	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	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	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

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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	ADR	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	COMMON STOCK	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
		UNASSIGNED	UNASSIGNED	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	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	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	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
		UNASSIGNED	UNASSIGNED	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	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	ADR	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	COMMON STOCK	E2
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	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	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	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	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	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
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	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	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	ADR	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	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	
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	E2

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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
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
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	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	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
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
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	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

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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
Equities-US	EQUITIES U.S.	EQUITY	ETF	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	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	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	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	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
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	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E1

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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	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	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	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
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	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	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
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	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	REAL-ESTATE INVES. TRUST	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	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	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
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	E1
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	G7 - NON US	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	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	ETF	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	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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	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	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	REAL-ESTATE INVES. TRUST	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	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	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	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	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	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
Foreign Equities	NON US-EQUITIES	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
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	LATIN AMERICAN	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E1
Foreign Equities	NON US-EQUITIES	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	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
		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	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	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
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
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
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	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	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	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	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	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	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	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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	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	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	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
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	ADR	E2
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	ADR	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	LATIN AMERICAN	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	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
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
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	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	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
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
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	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	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	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	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
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
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	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	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	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	E1
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	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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

		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
Equities-US	EQUITIES U.S.	EQUITY	RESTRICT STOCK	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	EUROPE - NON G7	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON 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	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	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
Equities-US	EQUITIES U.S.	EQUITY	ADR	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	E1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	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	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	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	REAL-ESTATE INVES. TRUST	E1
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	CLASS DESTINATION	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	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	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	REAL-ESTATE INVES. TRUST	E1
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	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	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	COMMON STOCK	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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
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	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	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	
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	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	COMMON STOCK	E2
		UNASSIGNED	UNASSIGNED	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	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	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	ADR	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
		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	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	E2
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
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	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	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	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	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	E2
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
		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	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	COMMON STOCK	E2
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	CLASS DESTINATION	E2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

LBEX-DOCID 2705943

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	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
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	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	G7 - NON US	E1
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	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
Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	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	ADR	E2
		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	COMMON STOCK	E3
Equities-US	EQUITIES U.S.	EQUITY	ETF	E2
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	CLASS DESTINATION	E2
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	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	PREFERRED STOCK	E2
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
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	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	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	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	NR	C2
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	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	REAL-ESTATE INVES. TRUST	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	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	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	CORPORATE	A	C2

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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	ETF	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	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
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	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	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	E2
Derivatives	LISTED OPTIONS	OPTIONS	LISTED EQUITY	UF
Derivatives	LISTED OPTIONS	OPTIONS	OTHER	
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	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	E3
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2

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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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		OTHERS	MONEY ONLY	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
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	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	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	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	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
		UNKNOWN	UNKNOWN	UNKNOWN
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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
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	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	ASIA - NON G7	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	E2

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Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	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	FUND UNITS	FUND UNITS	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	ASIA - NON G7	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C2
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
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	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	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	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	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	CORPORATE	NR	C2
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

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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
		UNKNOWN	UNKNOWN	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
Equities-US	EQUITIES U.S.	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		UNKNOWN	UNKNOWN	UNKNOWN
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
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	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	BB	C2
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	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	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	NR	C2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E1
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	NR	C2
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	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	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	AA	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	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 Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3

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Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
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	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	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	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	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	EUROPE - NON G7	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	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	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
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	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
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	E1

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	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	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	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
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	E2
Equities-US	EQUITIES U.S.	EQUITY	ADR	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
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
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	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
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	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	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	E3
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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
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
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	RIGHTS	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
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	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
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
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	PREFERREDS	PREFERRED STOCK	E3
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	FUND UNITS	FUND UNITS	E3
Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	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

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	RIGHTS	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	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	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	RIGHTS	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
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.	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	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	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	E3
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	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	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	PREFERREDS	EQUITY	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	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	RIGHTS	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
Equities-US	EQUITIES U.S.	FUND UNITS	FUND UNITS	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	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	RIGHTS	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	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	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
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	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	COMMON STOCK	E1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C2
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	PREFERRED STOCK	E3
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	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	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	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	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	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	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	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	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	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3

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	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	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	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	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	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	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	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	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	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

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	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
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
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	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
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 Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	NR	C2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	
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	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	G7 - NON US	E2
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	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	CONVERTIBLES	NR	C2
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

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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
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	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
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	AN
Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES	NR	C1
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	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
Foreign Equities	NON US-EQUITIES	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
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	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	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

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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	EQUITY	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	FUND UNITS	MUTUAL FUND	UF
Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER	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	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 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	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	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	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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
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
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

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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	G7 - NON US	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	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
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
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
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	BB	C2
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	
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 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	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	TREASURIES	BONDS	
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

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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
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	
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	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	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	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	
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
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C2
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	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	AGENCY	COUPON	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	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	

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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	
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	
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	
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	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	
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	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	TINT	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
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	FNMA
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
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	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	GNMA	FIXED
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	TREASURIES	NOTES	

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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 Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
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	
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 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	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	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	TREASURIES	TIPS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
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	MBS	GNMA	FIXED
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY	COUPON	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
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	
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	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
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	AGENCY	DISCOUNTS	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	BILLS	G1
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 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
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	CORPORATE	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	
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 Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2
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	BBB
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	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	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

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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	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
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
Foreign Corporates Bonds & Other	NON US-CORPORATE	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	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	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	BBB	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	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
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	AAA	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
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	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	C2
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	BB	BB
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	

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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	NOTES	
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 Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BB	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	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	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	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	A	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	EQUITIES U.S.	EQUITY	COMMON STOCK	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	PREFERREDS	PREFERRED STOCK	E3
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	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	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	C2
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	LEHMAN PAPER	BBB+	C2

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Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
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	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	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	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	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	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	OTHER	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	A	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	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	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	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
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB+	C1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	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
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	A	C1

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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	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	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	BMJ	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	LATIN AMERICAN
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB-	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB-	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB+	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	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	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	
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	
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	

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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	B	C2
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
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
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 Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	NR	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
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+	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
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	C1
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	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	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 - NON G7	BMJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2

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Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	NR	C2
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		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
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	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
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	NO RATING	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	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	
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
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	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
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
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

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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	NO RATING	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
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
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
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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
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
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	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	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	NO RATING	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

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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	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
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	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	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	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
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

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
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
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	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 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
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	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
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	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	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	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
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	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
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	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	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	B-	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	C2

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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	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
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	NO RATING	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	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	E3
Equities-US	PREFERRED STOCKS	PREFERREDS	PREFERRED STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	OTHER	C2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		DEPOSITS	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	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
		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	OTHER	C2
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	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	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	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	BB	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

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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
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	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
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	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	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
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	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
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
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	AAAMJ

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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	
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	NO RATING	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	AAAMM
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	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	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	ASSET BACKS	AAA	AAA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAAMM
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGENCIES	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	MBS	CMO AGY STRIPS	PO'S
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	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	FNMA/FHLMC FIX	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	INVERSE
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	MBS	FNMA/FHLMC FIX	FNMA
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 AGENCIES	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	INVERSE
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	CMO AGY STRIPS	PO'S
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

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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	
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN	OTHER	TRIPARTY INELIGIBLE
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	AAAMJ
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	AAAMM
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FNMA
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FHLMC
US Governments @ Mkt	U.S. GOV'T OBLIG	MBS	FNMA/FHLMC ARM	FNMA
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	NO RATING	
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	TREASURIES	NOTES	
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	TREASURIES	NOTES	G1
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	
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
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	
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	
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
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		EUROPE - NON 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

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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
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	
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
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	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	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	AMJ	G7 - JP
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
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	AMJ	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	A	G7 - JP
		UNKNOWN	UNKNOWN	C2
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	BONDS	
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	B	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
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	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	GOVERNMENTS	AAMJ	C1
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	G2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBBMJ	VG
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTHER	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB-	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BB+	G2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
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
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E1
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	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	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	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	BBB	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	JP
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
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	AAA
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
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS	TINT	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	NL
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS	NR	G2
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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY	COUPON	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7

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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
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
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	
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	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	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	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	
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	
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
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	C1
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	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	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	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	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

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	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	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	AAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
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	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	AAAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAMJ	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
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 - NON G7	AAA	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	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		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 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	AA	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		EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
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	AAA	G1
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	EUROPE - NON 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	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 Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7
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
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	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	G1
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		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP

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US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	NR	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	OTHER	G7
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		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	NON 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	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	AMJ	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	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	OTHER	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
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
US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7

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Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	DE	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	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	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
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	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+MJ	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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BBB+	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
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	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	GOVERNMENTS		G7
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	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
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 - NON G7	A	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	AA	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	C1

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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	AAA	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	A	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
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	BBB+	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
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	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
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBB-MJ	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
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	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 Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	C1
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	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	BMJ	C2

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Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	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	NR	C2
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	NR	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	B	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
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	E3
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C2
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	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 Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	BBMJ	C2
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	B	NON G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
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-	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	BONDS	G1
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	B	C2
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	B	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	B	G1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	BB	C2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	OTH	C1

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Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		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
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN	CORPORATE LOANS	REVOLVER/STANDARD
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NR	GB
		OTHER		
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
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES	GNMA	C1
Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN	CORPORATE LOANS	TERM/STANDARD
		UNASSIGNED	UNASSIGNED	E2
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	NO RATING	C2
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
US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES	AA	C1
US Corporates Bonds & Other	US CORPORATE BONDS	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
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI	BONDS/NOTES	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	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
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	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	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
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 FIX	FNMA
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

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Equities-US	EQUITIES U.S.	EQUITY	REAL-ESTATE INVES. TRUST	E3
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	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
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
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	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	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	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
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
		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	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	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
		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	REAL-ESTATE INVES. TRUST	E1
		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	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	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

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
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	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
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
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	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	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E3
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
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	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	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

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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	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	COMMON STOCK	E2
US Governments @ Mkt	U.S. GOV'T OBLIG	CANADIAN	BONDS/NOTES	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
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	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

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LEHMAN BROTHERS HOLDINGS INC.

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
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
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	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	ETF	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	E3
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2
		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	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	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
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E2

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LEHMAN BROTHERS HOLDINGS INC.

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	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	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	REAL-ESTATE INVES. TRUST	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	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	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
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
		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	ADR	E3
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	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

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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	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	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
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	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	ETF	E2
Equities-US	EQUITIES U.S.	EQUITY	G7 - NON US	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	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
		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	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	ADR	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
Equities-US	EQUITIES U.S.	EQUITY	COMMON STOCK	E1

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LEHMAN BROTHERS HOLDINGS INC.

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	COMMON STOCK	E2
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	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	BBB	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2
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	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	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 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	BILLS	G1
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	
US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1

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LEHMAN BROTHERS HOLDINGS INC.

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	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	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 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	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	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	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	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	CLASS DESTINATION	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	C2

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LEHMAN BROTHERS HOLDINGS INC.

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	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 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	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

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	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	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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
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	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 Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	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	AMJ	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	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

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	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
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	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	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
US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER	AMJ	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
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	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	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
Foreign Equities	NON US-EQUITIES	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
Foreign Equities	NON US-EQUITIES	EQUITY	ADR	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	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
		UNASSIGNED	UNASSIGNED	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	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E2
		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	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	RIGHTS	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	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	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	FUND UNITS	FUND UNITS	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	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	EQUITY	COMMON STOCK	E1
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	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	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	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	RIGHTS	E3
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	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	EQUITY	RIGHTS	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	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	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	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	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	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	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	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	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	E2
Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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	RIGHTS	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	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	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	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	EQUITY	G7 - NON US	E2
Foreign Equities	NON US-EQUITIES	FUND UNITS	FUND UNITS	E3
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

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Foreign Equities	NON US-EQUITIES	EQUITY	COMMON STOCK	E3
Foreign Equities	NON US-EQUITIES	EQUITY	RIGHTS	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	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	RIGHTS	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	EQUITY	RIGHTS	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	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	RIGHTS	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	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	E1
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	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	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	AAA	C1
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE	AAA	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	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	DE	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		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	NR	EUROPE - NON G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON 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 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	C1
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	A	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AA	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AMJ	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	NR	G7
Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS	AAA	G7

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Foreign Equities	NON US-EQUITIES	PREFERREDS	EQUITY	
Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7	NR	HK

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BS Group - Adj Listing by Acct (Cross System) - 30 Oct 2007

Adj Comment		Source System	Business Date	DBS Entity	DBS Entity Name	Cost Centre	Region
		ITS	31-Oct-07				SUM AMERICAS
		ITS	31-Oct-07				SUM EUROPE
		ITS	31-Oct-07				SUM EUROPE
		ITS	31-Oct-07				SUM EUROPE
		ITS	31-Oct-07				SUM EUROPE
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	22373	SUM AMERICAS
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
		ITS	31-Oct-07	0000	LEHMAN BROTHERS INC.	28751	SUM AMERICAS
		ITS	31-Oct-07	0061	LEHMAN BROTHERS FINANCE S.A.	51404	SUM AMERICAS
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24565	SUM EUROPE
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007		ITS	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA

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BRWSRR-FV1-31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
BRWSRR-FV1-31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
BRWSRR-FV1-31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
BRWSRR-FV1-31OCT2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
BRWSRR-FV1-GB Regionalise to Asia - TPB	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CASHBORROWS ALLOCN_31OCT2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
CDF Bridge Eq syndiated to GE	ITS	31-Oct-07 00U4	LB UK RE HOLDINGS LIMITED	20071	SUM EUROPE
CDO FAS140 Gross Up	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	40310	SUM EUROPE
CDO Regionalisation	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
CDO Regionalisation	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
CFD Reallocation from TPB to Synthetic Financing	ITS	31-Oct-07 0183		49281	SUM EUROPE
CMC listed options QUEST RISK Vol	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	ITS	31-Oct-07 0183		49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Cash Borrows TPB - regionalisation to Asia	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46115	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46121	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46132	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46148	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46155	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46161	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46165	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46171	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46171	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46177	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46190	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47450	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47450	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47452	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47470	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47477	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47572	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47574	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47981	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48592	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48594	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48596	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48844	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48996	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	51373	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24035	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25980	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27263	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27752	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE

Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	41555	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	45989	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46107	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46107	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46118	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46156	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46162	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46166	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46169	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46169	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46172	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46175	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46175	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46235	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46235	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46236	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46994	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47453	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47478	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47482	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47571	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47573	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47622	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47982	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48623	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48849	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48997	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49010	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49300	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49866	SUM EUROPE

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LEHMAN BROTHERS HOLDINGS INC.

Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49869	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49871	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49871	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49877	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49878	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49878	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49878	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
FIN 46 GROSS UP - BAWAG - MGT Code 53065	ITS	31-Oct-07 0143	LB OFFSHORE PARTNERS LTD.	53065	SUM EUROPE
FIN 46 Gross Up ELQ	ITS	31-Oct-07 0479	LEHMAN BROTHERS HOLDINGS PLC	43944	SUM EUROPE
FIN 46 Gross Up LMC	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	26160	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46119	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46168	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46174	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	48852	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22497	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	23509	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24346	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24392	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24751	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25431	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25656	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25657	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27173	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE

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FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27726	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27938	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	42532	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43094	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43095	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43466	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49014	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49635	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51418	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51421	SUM EUROPE
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27214	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&-FV1- GROSS_UP_31Oct2007	ITS	31-Oct-07 0A80	LB OTC DERIVATIVES INC	51370	SUM AMERICAS
FIN46 Gross Ups	ITS	31-Oct-07 0493	MABLE	22348	SUM EUROPE
FIP Private Placement FR	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Forward Settlement Date Treasuries	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
GEDS OTC's	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
GEDS OTC's	ITS	31-Oct-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	SUM EUROPE
INVADJ-FV2-SG Videocon AssetSwap position	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	46784	SUM ASIA
ITS Financing Account under EMG Americas (M/B Cana	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	22718	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS

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JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0183		20099	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		20099	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		20099	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		20099	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		20099	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		24527	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		24527	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		24527	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		24527	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183		24527	SUM EUROPE
JV Allocations - NY	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
Kan am Syndication	ITS	31-Oct-07 0493	MABLE	22348	SUM EUROPE
Kinetix Adjustment	ITS	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	49661	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	50078	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51050	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183		47690	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24293	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26634	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
LBIE Derivative MTM	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	45591	SUM EUROPE
LBSF, LBFP, & LBDP	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49818	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	41977	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51032	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46997	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47474	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47480	SUM EUROPE

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Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	50003	SUM EUROPE
Lehman Paper Extinguishment	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	47583	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	20193	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	43968	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40303	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40399	SUM EUROPE
Lehman Paper Reversal	ITS	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE
Listed Opn EUREX netdown RISK Vol	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Listed Opn LIFFE netdown RISK Vol	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	47492	SUM EUROPE
Palazzo Gross up	ITS	31-Oct-07 0493	MABLE	22348	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46570	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28466	SUM EUROPE
REP105-FV1	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28723	SUM EUROPE
REPO 108 Reallocation from TPB to Synthetic Financ	ITS	31-Oct-07 0183		49281	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	31-Oct-07 00C7	ELDON STREET HOLDINGS LIMITED	29275	SUM EUROPE
RESERVES	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
RESERVES	ITS	31-Oct-07 01H5	MYRA SARL	49484	SUM EUROPE
RESERVES	ITS	31-Oct-07 0451	PCML	22223	SUM EUROPE
RESERVES	ITS	31-Oct-07 0479	LEHMAN BROTHERS HOLDINGS PLC	27553	SUM EUROPE
RESERVES	ITS	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	25472	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	25937	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	40382	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	50078	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24017	SUM AMERICAS
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE

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REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24256	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24677	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
REVERSE EXCESS REPO 105 BENEFIT	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE
Reclass to FID & US	ITS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	43160	SUM AMERICAS
Reclass to FID & US	ITS	31-Oct-07 00L8	THE BALLYBUNION PARTNERSHIP	20174	SUM EUROPE
Reclass to FID & US	ITS	31-Oct-07 00M6	BALLYBUNION INVESTMENT LIMITED	20172	SUM EUROPE
Reclass to FID & US	ITS	31-Oct-07 01M5	KENILWORTH INVESTMENTS 1	48817	SUM EUROPE
Reclass to FID & US	ITS	31-Oct-07 01M6	KENILWORTH INVESTMENTS 2	48818	SUM EUROPE
Reclass to FID & US	ITS	31-Oct-07 0493	MABLE	20970	SUM EUROPE
Ruby Finance FR	ITS	31-Oct-07 00K9	RUBY FINANCE SRL	43177	SUM EUROPE
SUBADJ - BURFORD reversal	ITS	31-Oct-07 00D9	THAYER PROPERTIES (JERSEY) LIMITED	29744	SUM EUROPE
Summit Loans	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	20191	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	24218	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	26162	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51235	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	42792	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46119	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46181	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46933	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46948	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 00R6	LB (LUXEMBOURG) EQUITY FINANCE SA	46306	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	23585	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24893	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25050	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25666	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	41555	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	42285	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	42288	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49010	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	51418	SUM EUROPE
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	27629	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	48202	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25499	SUM ASIA
Trade Date Accrual Pendings 31 Oct 2007	ITS	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA

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When Issued Adjustment	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24293	SUM EUROPE
When Issued Adjustment	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24974	SUM EUROPE
When Issued Adjustment	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40325	SUM EUROPE
Windemere III FR	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere IX	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere VII FR	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere VIII FR	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere X	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere XI	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Windemere XII	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
Winderemere V FR	ITS	31-Oct-07 0493	MABLE	43039	SUM EUROPE
cmc adj re: BS Adj re 6076 LCPI Trd Book	ITS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25739	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24345	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Europe Adjust - FIN41 Netdown -Clea	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26044	SUM EUROPE
cmc adj re: BS Inventory Adj	ITS	31-Oct-07 0299	LB I GROUP INC.	40075	SUM EUROPE
srl adj re: BS Europe Adjust	ITS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27628	SUM EUROPE
CDF Senior syndiated to GS	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
Devonshire House	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	31-Oct-07 0C19	AEGIS FINANCE LLC	45817	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	31-Oct-07 0C19	AEGIS FINANCE LLC	46974	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	LIQ	31-Oct-07 0C19	AEGIS FINANCE LLC	76817	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	22172	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41169	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	42540	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 0212	LEHMAN BROTHERS BANK	56151	SUM AMERICAS
JV Split between HY and IBD Loans	LIQ	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	42809	SUM AMERICAS
RESERVES	LIQ	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	40824	SUM EUROPE
RESERVES	LIQ	31-Oct-07 00C6	LB (PTG) LTD	29150	SUM EUROPE
RESERVES	LIQ	31-Oct-07 00U4	LB UK RE HOLDINGS LIMITED	46518	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0493	MABLE	25378	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0493	MABLE	25834	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41119	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41522	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41524	SUM EUROPE
RESERVES	LIQ	31-Oct-07 0929	LCPI LONDON BRANCH	41524	SUM EUROPE

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SY SRL (LINKED TO PROJECT CASA)/LOAN/EURIBOR	LIQ	31-Oct-07 00U5	CALLIMACO FINANCE SRL	49805	SUM EUROPE
Balance Sheet Transfer from CFU (Agcy) to IRP	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Cash Mgmt Transfer	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Citadel Credit	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
Correction for Tri-party Netting	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	22705	SUM AMERICAS
FID TMS Borrow	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
London Short Credit	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
London Short Credit	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Northern Non-Cash Borrow Adjustment	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	26438	SUM AMERICAS
Triparty	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
120+ Repurchase Options Gross-up	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
15C3-3 Credit - Treasuries posted to OCC	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
BS credit transfer from Global Rates to CFU	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	22148	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Borrows - MTS (Mooney Shorts) Reclass from RR to B	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29450	SUM AMERICAS
CFU RR/RE transfer with EFG	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Capital Crossing - Goodwill	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Cash	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Inventory	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Capital Crossing Others assets	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	53091	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	MTS	31-Oct-07 0318	LW LP INC. PCO	24836	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	MTS	31-Oct-07 0318	LW LP INC. PCO	24836	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	24564	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25188	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	28197	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
Fails - True up MTS Fails	MTS	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	20976	SUM EUROPE
Forward Settlement Date Treasuries	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Forward Settlement Date Treasuries	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Future Margin House 12020 12050	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
Future Margin House 12020 12050	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	71348	SUM AMERICAS
G1FA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
G1FB - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
GAC8 - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GAWA - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
GM9J - Report Settlement Date balance	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
Gross Target	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS

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H47W - RR reclass to Cash (DBS a/c 10015)	MTS	31-Oct-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
H47W - RR reclass to Cash (DBS a/c 10015)	MTS	31-Oct-07 0360	LEHMAN BROTHERS CANADA INC.	24578	SUM AMERICAS
JV Allocations - NY	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
LBIE Derivatives	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
LBIE Derivatives (Yankee Credit Trading)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
LBIE Derivatives (Bonds)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23491	SUM AMERICAS
LBIE Derivatives (HG Esoteric)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25194	SUM AMERICAS
LBIE Derivatives - DERIVATIVES MORTGAGES - a/c	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26448	SUM AMERICAS
Lehman Paper Extinguishment - Aegis	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23514	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Repo 105 Benefit - Longs	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23629	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	26082	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	26082	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	29755	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
MTS Reverse Repo reclassed to Longs (Gable Reclas	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	29757	SUM AMERICAS
Net Target	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	42431	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Racers Elimination	MTS	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	23329	SUM AMERICAS
Reclass to FID & US	MTS	31-Oct-07 0299	LB I GROUP INC.	43097	SUM AMERICAS
Reclass to FID & US	MTS	31-Oct-07 0A95	TALLUS INC	25963	SUM AMERICAS
Repo 105 Adj	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
Repo 105 Adj	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE
Repo 105 Adj	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43842	SUM EUROPE
Repo 105 Adj	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Repo 105 Adj	MTS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43843	SUM EUROPE
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20843	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	22283	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	22700	SUM AMERICAS
Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS

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Self funding RR allocated to cover own shorts. -	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23741	SUM AMERICAS
Swaps	MTS	31-Oct-07 0171	LEHMAN INVESTMENTS INC.	24155	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Longs)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
Trains Adjustment - a/c GAB0 (Shorts)	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23492	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20843	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23338	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27914	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29348	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29450	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49525	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
When Issueds	MTS	31-Oct-07 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24650	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27340	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27361	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	27604	SUM AMERICAS
Whole Loans Pendings	MTS	31-Oct-07 0212	LEHMAN BROTHERS BANK	50005	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24509	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24553	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

FAS140 Derivative Gross-Up - a/c 11061	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24559	SUM AMERICAS
(LB Bank FHLB Stock+MTM LBB) - a/c11010	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
11081-00001 GP Interest Long/Short Onshore I	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00003 GP Interest Balanced Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00004 GP Interest- Div Arb Onshore I	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00007 GP Interest Div Arb Onshore II	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00008 GP Interest Long/Short II	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Agg Plus	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Convertible Arbitrage LL	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment Directional Opp Offshore	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment Directional Opp Onshore	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment H2 Credit	OTH	31-Oct-07 0312	PROPERTY ASSET MANAGEMENT INC	40773	SUM AMERICAS
11081-00009 LP Investment L/S Offshore II	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00009 LP Investment LV Asset Advantage LLC	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00009 LP Investment LV Income Fund LLC	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00014 GP Interest Market Neutral L/S Onshore	OTH	31-Oct-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00014 LP Investment Ospraie Special Opportun	OTH	31-Oct-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00015 GP Interest Alaska Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00016 GP Interest Dual Strategies B	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00017 GP Interest Dual Strategies A	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00018 LP Investment Asia Multi Strategies	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00020 LP Investment Ospraie Wingspan	OTH	31-Oct-07 0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00022 LP Investment Skybridge	OTH	31-Oct-07 0299	LB I GROUP INC.	95113	SUM AMERICAS
11081-00026 GP Interest Directional Opp Onshore	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 GP Interest Asia L/S Element Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 LP Investment Asia L/S Element Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 GP Interest Europe L/S Element Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 LP Investment Europe L/S Element Fund	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00108 LP Investment LV Leverage Plus	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Offsh	OTH	31-Oct-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00109 LP Investment Market Neutral L/S Onsho	OTH	31-Oct-07 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00406 LP Investment Credit Arb Offshore	OTH	31-Oct-07 0143	LB OFFSHORE PARTNERS LTD.	48367	SUM AMERICAS
11081-00409 NB Investment Satori Offshore Fund	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Onshore Fund	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00410 GP Interest Global Macro Onshore	OTH	31-Oct-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00411 LP Investment Global Macro Offshore	OTH	31-Oct-07 0350	LEHMAN BROTHERS ASSET MANAGEMENT	40370	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
12040 Other Assets - Princ & interest	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12450 Other Assets - P&I Dividends	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12630 Money Brokering Fees/Rebates	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75631	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
15c3 Lockup	OTH	31-Oct-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

15c3-3 Lockup - MTS Reverses	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
15c3-3 Lockup - Reverses	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75401	SUM AMERICAS
ALS Cash	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
ALS Other Asstes	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
AMTS Seg - Mutual Funds - a/c 1011600010	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
AMTS Seg-Cash SS FDS - a/c 1011000020	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
ARES 12A Fin 46 Gross-up	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Aquiline Financial Investment - a/c 11081	OTH	31-Oct-07 0299	LB I GROUP INC.	41789	SUM AMERICAS
BNC Holding Inventory - a/c 11061	OTH	31-Oct-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BNC Holding, Inc - Other Assets	OTH	31-Oct-07 0B31	BNC MORTGAGE, INC	20968	SUM AMERICAS
BRWSRR-FV-1-JP 104 GOV_SHORT1BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 104 GOV_SHORT1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBBB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBRR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 142 GOV_LONG1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 146 GOV_PROP2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 151 GOV_LONG2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 155 GOV_SWAP1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 180 GOV_SHORT2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 434-DERIV JPY BONDRR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP FF Asia 074000282	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV-1-JP FF Asia BB	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia BOND BORROW FIN 41 CORR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia RR	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV1-JP 104 GOV_SHORT1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 130 NON_JGBRR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 142 GOV_LONG1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 146 GOV_PROP2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 151 GOV_LONG2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 155 GOV_SWAP1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV1-JP 166 GOV_OPT1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 177 GOV_PROP1RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 180 GOV_SHORT2RR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 434-DERIV JPY BONDRR	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV1-StatArb Regionalization	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
BRWSRR-FV1-TPB Regionalization	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA
BS Cushion - Borrows	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Longs	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Reverses	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - corporate	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BSALLO-FV1-GB TPB regionalization Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23152	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Borrow vs. Cash	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Borrow vs. Cash- Customer Finance (NB Prime Broker	OTH	31-Oct-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Borrow vs. Cash- Execution Services/ Neuberger	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Borrow vs. Cash- Institutional Stock Loan - Americ	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
CASHAB-FV1- ZZ ChinaQFII (SynPB) CAB 26-Oct	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 26	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 26-Oc	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (NonJpn Cash) CAB 26-Oct	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 26-Oct	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1-KR LBIE Seoul (Deriv)	OTH	31-Oct-07 091C	LBIE SEOUL SECURITIES BRANCH	41079	SUM ASIA
CASHAB-FV1-ZZ (FID Corp residual)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	26860	SUM ASIA
CASHBORROWS ALLOCN_31OCT2007	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
CASHBORROWS ALLOCN_31OCT2007	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
CDO America Cash Collateral 12340	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
CDO FAS140 Gross Up	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
CDO FAS140 Gross Up	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
CDO FIN 46 Gross Up	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE
CDO FIN 46 Gross Up	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
CDO Regionalisation	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CFD Reallocation from TPB to Synthetic Financing	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
CFU RR/RE transfer with EFG	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
CMC listed options GEDS STR Vol	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
CMC listed options QUEST FLOW Vol	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
COHANE RAFFERTY (Goodwill) JV with IBD	OTH	31-Oct-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
COHANE RAFFERTY (Other Assets) JV with IBD	OTH	31-Oct-07 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
Cameo (Cash Collateral Pledged)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Campus Door - Goodwill	OTH	31-Oct-07 0C29	CAMPUS DOOR	49746	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows Stat Arb - regionalisation to Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Cash Borrows TPB - re-allocation of CFD Borrows to	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Cash Borrows TPB - regionalisation to Amer	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Citadel Credit to CFU	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Cohane Rafferty (Goodwill) - JV w/ Mortgages	OTH	31-Oct-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Cohane Rafferty (Other Assets) - JV w/ Mortgages	OTH	31-Oct-07 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
Collateral Pledged	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Collateralized Lending Allocation Entity 061	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 1 Ameri	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 2 Ameri	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DPEF/PA/PRE-TAX MB Non Core - FAS157-Level 3 Ameri	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
DTC Deposits - allocating to GL	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Eagle Energy	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Cash a/c 70100	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Deferred Expenses a/c 71950	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Goodwill a/c 71990	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Other Receivables a/c 71500	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - PPE a/c 71750	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Eagle Energy - Rec from B/D a/c 71300	OTH	31-Oct-07 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
Employee Loans	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity Syndicate Borrows	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
Equity Syndicate Longs	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
Equity Syndicate Longs	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27646	SUM AMERICAS
Equity Syndicate Longs	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	31-Oct-07 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	31-Oct-07 0312	PROPERTY ASSET MANAGEMENT INC	41575	SUM AMERICAS
F/X Forwards LBCC a/c 11083-00004	OTH	31-Oct-07 0060	LB COMMERCIAL CORPORATION	23331	SUM AMERICAS
F/X Forwards LBI a/c 11083-00004	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBIE a/c 11083-00004	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBSF a/c 11083-00004	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FAILS& PB reclass Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAILS& StatArb reclass Asia	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS 133 (Hedging - Derivative MTM)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
FAS 140 Adjustment	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
FAS 140 Muni Gross-up (RIBCO)	OTH	31-Oct-07 0498	RIBCO LLC	56056	SUM AMERICAS
FAS133-FV2-US CDO Derivative MTM - LBSF	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBIE	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBSF	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
FAS140 Not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
FAS140 Not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
FAS140-FV1-GB Not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FASB94-FV1-KR Woori I --- Inventory KRW	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori I --- Inventory KRW	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori IV --- Inventory KRW	OTH	31-Oct-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KR Woori I --- Inventory KRW	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV3-KR Woori II --- Inventory	OTH	31-Oct-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
FASB94-FV3-KR Woori IV --- Inventory KRW	OTH	31-Oct-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KRW Woori V --- Inventory	OTH	31-Oct-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
FI Swap Derivatives LBSF - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FID Future Net BS Cust Receivable 12210	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID Future Net BS Future Margin 12020 & 12050	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID PCS Margin Debits (TMS)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	29354	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated	OTH	31-Oct-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS

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LEHMAN BROTHERS HOLDINGS INC.

FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	31-Oct-07	0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	31-Oct-07	0099	LEHMAN BROTHERS HOLDINGS INC.	28791	SUM AMERICAS
FIN 46 Gross Up SPML - ES0703	OTH	31-Oct-07	00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
FIN 46 Gross Up SPML - ES0704	OTH	31-Oct-07	00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
FIN 46 Gross up - a/c GAJB 11061	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
FIN41&-FV1- GROSS_UP_31Oct2007	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
FIN46 gross up	OTH	31-Oct-07	0B44	NB ASSET MGMT INC (NAMNB)	44764	SUM AMERICAS
FIN46R-FV2-ZZ CLN BS	OTH	31-Oct-07	013C	HORIZON II INTERNATIONAL LTD	43834	SUM ASIA
FRL 50:50 FID:EQT	OTH	31-Oct-07	0920	LB BANKHAUS LONDON BRANCH	25946	SUM EUROPE
FRL 50:50 FID:EQT	OTH	31-Oct-07	0929	LCPI LONDON BRANCH	21863	SUM EUROPE
FRL 50:50 FID:EQT	OTH	31-Oct-07	2346	BANKING MODEL ADJUSTMENTS	45723	SUM EUROPE
FRL 50:50 FID:EQT	OTH	31-Oct-07	2346	BANKING MODEL ADJUSTMENTS	45724	SUM EUROPE
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	00899	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	24552	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails - True up MTS Fails	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Fails - True up MTS Fails	OTH	31-Oct-07	0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
Fails PB - Non GFS fails for upload	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails Stat Arb - regionalisation Aisa	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails Stat Arb - regionalisation US	OTH	31-Oct-07	0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Fails Stat Arb - regionalisation US	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE
Fails TPB - regionalisation Aisa	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Fails TPB - regionalisation US	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Firm Short Credit (RR Allocation - ITS)	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Firm Short Credit (RR Allocation - MTS)	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	22756	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0059	LB SPECIAL FINANCING INC.	25534	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
Future Margin House 12020 12050	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Future Margin House 12020 12050	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA

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Future Margin House 12020 12050	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Future Margin House 12020 12050	OTH	31-Oct-07 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
Future Margin House 12020 12050	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Future Margins 12020 12050	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margins 12020 12050	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
G/L Others (excludes Cash & Goodwill)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
G477 - Firm Short Credit applied to Borrows.	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Long OTC's	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Short OTC's	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBSF) Long OTC's	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GenNX 360 Investment - a/c 11801	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	40300	SUM AMERICAS
Golden Tree Loan Opportunities FIN 46 Gross-up	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Good Faith - Cash Cmdty Clr Dep - a/c 1021000150	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - Cash SS Time Dep - Account 1021000100	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Guaran Dep - a/c 1021500012	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Mrgn Dep - a/c 1021500020	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Goodwill (Other)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Grange Securities - Goodwill	OTH	31-Oct-07 007D	GRANGE SECURITIES LTD	96599	SUM AMERICAS
Greentech Investment - a/c 11081	OTH	31-Oct-07 0299	LB I GROUP INC.	40566	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE

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Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75603	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78024	SUM ASIA
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Gross Target	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	29659	SUM EUROPE
Gross Target	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Gross Target	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	22275	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Gross Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE
Gross Target	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Gross Target	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Gross Target	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
Gross Target	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24344	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA

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Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Gross Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Gross Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Gross Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Gross Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Gross Target	OTH	31-Oct-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Gross Target	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Gross Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Gross Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Gross Target	OTH	31-Oct-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
Gross Target	OTH	31-Oct-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Gross Target	OTH	31-Oct-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Gross Target	OTH	31-Oct-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Gross Target	OTH	31-Oct-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Gross Target	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
Gross Target	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
Gulfmark Investment - a/c 11081	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	23595	SUM AMERICAS
IBD - FAS157-Level 3	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20980	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	41278	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25236	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	29093	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	42142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	20979	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	25251	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	41277	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	25238	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	25242	SUM AMERICAS
INVADJ -FV1-JP071006050 417-M013 SEC ADJ	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA
INVADJ -FV1-JP071006076 425-F010 YENBS ADJ	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA

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INVADJ -FV1-JP0710093S1	225-YEN FUNDING ADJ	OTH	31-Oct-07	0370	LB ASIA CAPITAL COMPANY	45054	SUM ASIA
INVADJ -FV1-JP074000266	315 - M026 UNSECUR ADJ	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000274	325 - F027 YEN FUN ADJ	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000282	317 - M28 TKY MATC ADJ	OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP077004166	139 - C010 COLLATERAL A/C	OTH	31-Oct-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-JP077004190	118 - M013 SECURED MATCI	OTH	31-Oct-07	0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-US	JV Allocation	OTH	31-Oct-07	0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
INVADJ -FV1-US	JV Allocation	OTH	31-Oct-07	0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
INVADJ FV3 MCD Alloc to STF	(RMBS)	OTH	31-Oct-07	077C	LIBERTUS JUTAKU LOAN K.K.	21745	SUM ASIA
INVADJ FV3 MCD Alloc to STF	(RMBS)	OTH	31-Oct-07	077C	LIBERTUS JUTAKU LOAN K.K.	45089	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV1-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	42377	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
INVADJ- FV3-KR MCD Alloc to STF	(KCM)	OTH	31-Oct-07	041B	KOREA CENTRAL MORTGAGE INC	45813	SUM ASIA
INVADJ-FV1-JP	JAPAN GOVERNMENT TWO YEAR BOND	OTH	31-Oct-07	0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
INVADJ-FV2-ZZ	CDO Timing & Reserves	OTH	31-Oct-07	0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
INVADJ-FV2-ZZ	HGC Timing & Reserves	OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
INVADJ-FV3-MCD	JAPAN Alloc to STF	OTH	31-Oct-07	077C	LIBERTUS JUTAKU LOAN K.K.	21923	SUM ASIA
ITS Financing Account under EMG Americas (MB Corp)		OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Invest in GLG Partners		OTH	31-Oct-07	0311	ALI INC	46527	SUM EUROPE
Invest in MBAM		OTH	31-Oct-07	01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Invest in Spinnaker		OTH	31-Oct-07	01H1	SAIL INVESTOR (UK) LTD	47878	SUM EUROPE
Investment in DE Shaw		OTH	31-Oct-07	0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in Ospraie (20%)		OTH	31-Oct-07	0B90	ARS HOLDINGS I LLC	41325	SUM AMERICAS
Investment in Partnership & JV		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
JGBCC&-FV1-JP		OTH	31-Oct-07	0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
JV Alloc		OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc		OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
JV Alloc		OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc		OTH	31-Oct-07	0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
JV Alloc		OTH	31-Oct-07	0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc		OTH	31-Oct-07	0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc		OTH	31-Oct-07	0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Alloc		OTH	31-Oct-07	0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY		OTH	31-Oct-07	0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS

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JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43331	SUM ASIA
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
JV Allocations - NY	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE
LB Bankhaus, LCPI, & others	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
LBF Master netdown number FLOW Vol	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
LBF Master netdown number STR Vol	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
LBF Master netdown number YE	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
LBHI Treasury WRST Money Markets - Domestic -	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
LBIE Derivative MTM	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
LBIE Derivative MTM	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27521	SUM EUROPE
LBIE Derivative MTM	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27926	SUM EUROPE
LBIE Derivatives	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
LBIE Derivatives	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBIE Derivatives	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24015	SUM AMERICAS
LBIE Derivatives (SCT US)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29449	SUM AMERICAS

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LBIE Derivatives (HY-SCT)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43233	SUM AMERICAS
LBIE Derivatives (Primary Managed)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
LBIE Derivatives (Secondary CDO)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
LBIE Derivatives - Exotic Options - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
LBIE Derivatives - Fund Derivatives - a/c 1108	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBIE Derivatives - US Long Options	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77331	SUM AMERICAS
LBIE Derivatives - US Swaps	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	72411	SUM AMERICAS
LBSF Derivatives	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29346	SUM AMERICAS
LBSF Derivatives	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	40349	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	22415	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE
LBSF Derivatives - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	42171	SUM AMERICAS
LBSF Derivatives - a/c11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	28578	SUM AMERICAS
LBSF Derivatives - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	22235	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	20190	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	22232	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26127	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
LBSF, LBFP, & LBDP - a/c 11083	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE
LMC Cash 70100 CASH & CASH EQUIVALENTS	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Creditors 25010L Accounts Payable	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC Debtors 71400 RECEIVABLES CUSTOMERS	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC F ASSETS 14035 F/A-COST-EQUIP-OTHER	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC PREACQ MOR	OTH	31-Oct-07 01B1	SPF5	49572	SUM EUROPE
LMC PS MORT	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LMC RESID INT	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
LP investment in LibertyView	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
Lehman Paper Extinguishment	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
Listed Opn EUREX netdown FLOW Vol	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn EUREX netdown STR Vol	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Listed Opn LIFFE netdown FLOW Vol	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Listed Opn LIFFE netdown STR Vol	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Long Inv TPB - regionalisation Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Long Inv TPB - regionalisation US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
MARGIN-FV1- ZZ JSCC (Jpn Cash)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC (Port)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC (Stat Arb)	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ JSCC (Struct Vol)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ LBJ to TSE/OSE 30-Oct	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
MARGIN-FV1- ZZ OSE (Jpn Cash)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ OSE (Port)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ OSE (StatArb)	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA

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MARGIN-FV1- ZZ OSE (Struct Vol)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ TSE (Jpn Cash)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ TSE (Port)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ TSE (StatArb)	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ TSE (Struct Vol)	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MM Fund - DBS A/C 11050 LBDP/0486	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MM Fund - DBS A/C 11050 LBFP/0327	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MORTGAGE TBA'S - a/c 11083	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Margin Debit	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Margin Debit I/C	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Margin Debit NB Execution Services	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43599	SUM AMERICAS
Margin Debit NB Prime Broker	OTH	31-Oct-07 0B42	NEUBERGER BERMAN LLC (LLCNB)	43622	SUM AMERICAS
Margin Lending	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Money Market Investment	OTH	31-Oct-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Mooney - Firm Short Credit applied to Borrows.	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
NETMDR StatArb Regional Reclass Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Net Fixed Assets	OTH	31-Oct-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00131	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00265	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23070	SUM EUROPE
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23493	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23707	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24666	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26013	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26692	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	26884	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27582	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	29447	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	36120	SUM EUROPE
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70403	SUM ASIA
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	71063	SUM ASIA
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75303	SUM ASIA
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77302	SUM ASIA
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS

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Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77932	SUM EUROPE
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Net Target	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78523	SUM ASIA
Net Target	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Net Target	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	23995	SUM EUROPE
Net Target	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
Net Target	OTH	31-Oct-07 0060	LB COMMERCIAL CORPORATION	24213	SUM ASIA
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	22603	SUM EUROPE
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Net Target	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	27728	SUM EUROPE
Net Target	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	25528	SUM ASIA
Net Target	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
Net Target	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22137	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24398	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	25429	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26319	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26648	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29534	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29648	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE
Net Target	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	43643	SUM EUROPE
Net Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	22222	SUM ASIA
Net Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Net Target	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Net Target	OTH	31-Oct-07 01C4	MBAM INVESTOR LIMITED - NEW	46095	SUM EUROPE
Net Target	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Net Target	OTH	31-Oct-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Net Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
Net Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
Net Target	OTH	31-Oct-07 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
Net Target	OTH	31-Oct-07 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA

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Net Target	OTH	31-Oct-07 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
Net Target	OTH	31-Oct-07 0929	LCPI LONDON BRANCH	20836	SUM EUROPE
Net Target	OTH	31-Oct-07 0A41	LB PRIVATE EQUITY ADVISERS LLC	48084	SUM ASIA
Net Target	OTH	31-Oct-07 0A90	LB-NL U.S. INVESTORS, INC.	25849	SUM AMERICAS
Net Target	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
Net Target	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
Neuberger Borrows Intercompany (reduce ISL)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Niles	OTH	31-Oct-07 0019	LB ASIA HOLDINGS LIMITED	43813	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24381	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42178	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	42427	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43166	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	43501	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75291	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
OCC Options Netting	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
OFFINV-FV1-KR Kumho JV deal	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	SUM ASIA
OFFINV-FV2-IN CB Nava Bharat	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40139	SUM ASIA
OFFINV-FV2-IN CB Nava Bharat	OTH	31-Oct-07 0187	LB COMMERCIAL CORP. ASIA LIMITED	29313	SUM ASIA
OFFINV-FV2-KR Woori I --- Inventory KRW	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Distressed)	OTH	31-Oct-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Performing/Su	OTH	31-Oct-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCYK --- Inventory (Performing/Sub	OTH	31-Oct-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JP: LBCYK --- Inventory (Distressed)	OTH	31-Oct-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JPY-LBCYK --- Inventory (New Finance/Or	OTH	31-Oct-07 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-KR LBAYK --- Inventory (Distressed)	OTH	31-Oct-07 037A	L.B.A YK	28387	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory KRW	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory USD	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori II --- Inventory	OTH	31-Oct-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory KRW	OTH	31-Oct-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA

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OFFINV-FV3-KR Woori IV --- Inventory USD	OTH	31-Oct-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori V --- Inventory KRW	OTH	31-Oct-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
OFFINV-FV3-PHP: Philippines NPL	OTH	31-Oct-07 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	46077	SUM ASIA
OFFINV-FV3-TH TDF --- Inventory	OTH	31-Oct-07 0337	THAI DEVELOPMENT FUND	28137	SUM ASIA
OTC/Swaps in GEDS (LBBL)	OTH	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBBL)	OTH	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBF)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	31-Oct-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBFN)	OTH	31-Oct-07 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE
OTC/Swaps in GEDS (LBIE)	OTH	31-Oct-07 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
OTC/Swaps in GEDS (LOTC)	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE
Other Assets - Customer Receivable	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Employee Loans	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Other	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Other	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Segregated Assets	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Notes Receivables - allocating to GL	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - CDO Americas - FAS157-Level 2	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - CDO Americas - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - COMMUNICATION - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - COMMUNICATION - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Co-Inv - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Crossroads - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Crossroads - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Crossroads - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - DPEF - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - EM - FAS157-Level 2	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - EM - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - EM - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - EM - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Fund of Funds - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - GI- FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Global Mezz - FAS157-Level 2 Inv Adj	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - Global Mezz - FAS157-Level 3 Inv Adj	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS

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PE - MB - FAS157-Level 1	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - MB - FAS157-Level 2	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - MB - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - PA - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - RE - Archstone	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - RE - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - Sec Opp - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE CO-INV - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE CO-INV - FAS157-Level 3	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE CO-INV - TXU	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	26540	SUM AMERICAS
PE MLP Americas - FAS157-Level 1	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE MLP Americas - FAS157-Level 2	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE Skypower- Goodwill	OTH	31-Oct-07 0299	LB I GROUP INC.	26390	SUM AMERICAS
PREFDEBTORS 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERCASH 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFERFXASTS 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
PREFOTHERS 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00N3	PREFERRED MORTGAGES	43630	SUM EUROPE
Payout of E&E	OTH	31-Oct-07 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Position Reclass (from Convertible to DFLBS)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DFLBS)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DPRBS)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to DPRBS)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to High Yield)	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Position Reclass (from Convertible to Portfolio Am	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	51278	SUM AMERICAS
Preferred Mortgages - Goodwill	OTH	31-Oct-07 00N3	PREFERRED MORTGAGES	41864	SUM EUROPE
Private Equity Minority Interest	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
REP108-FV1-GB TPB Repo 108 Regionalisation -Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
REPO 108 Reallocation from TPB to Synthetic Financ	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
RESERVES	OTH	31-Oct-07 00N4	PENINSULA GOLF	40240	SUM EUROPE
RESERVES	OTH	31-Oct-07 00R7	HARLEY PROPERTY VENTURES	40825	SUM EUROPE
Rate Derivatives America Cash Collateral Rec 12340	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Rate Derivatives Europe Cash Collateral Rec 12340	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29478	SUM EUROPE
Receivables	OTH	31-Oct-07 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Receivables Customer	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS

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Regional Allocation of NMDr - Stat Arb US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEG CASH - GLG not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation Asia	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
SEG CASH - regionalisation US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEGCSH	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGCSH-FV1- ZZ LBJ seg cash from LBACC 30-Oct	OTH	31-Oct-07 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
SP America Trading Cash Collateral Rec 12340	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
SPMLASSETS 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
SPMLCASH 13010 INVESTMENT IN CONS. SUBS	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE
STR Vol Reserve	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE
Second Upload: Cash (Other)	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
Segregated Cash - NY Allocation to London	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE
Self Funded Trades	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Southern Pacific - Goodwill	OTH	31-Oct-07 00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	SUM EUROPE
Stat Arb NMD for Fungible A/C's - not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE
Stock Borrow Rebate Receiveable	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
Sumitomo Loan Participation (HG FRL)- LB Bank	OTH	31-Oct-07 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	31-Oct-07 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	31-Oct-07 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Summit (N-FIPSUM & N-EURSUM)	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Summit Loans	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE
Swaps	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	24308	SUM AMERICAS
Swaps	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Swaps	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Swaps LOTC	OTH	31-Oct-07 0A80	LB OTC DERIVATIVES INC	21984	SUM AMERICAS
Swaps MTM SYN PB	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	26076	SUM EUROPE
Swaps MTM SYN PB	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE
Swaps MTM YE - Cayman	OTH	31-Oct-07 00F1	LBEFG CAYMAN	43603	SUM EUROPE
Swaps MTM YE - LBF	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE
Swaps MTM YE - LBIE	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
TMS FAS 140 GROSS UP	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TPB L3FID3 Rev Repos	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB L3FID3 Rev Repos - regionalisation America	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB NMD for Fungible A/C's - not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB Repo 108 Regionalisation	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE
TPB Repo 108 Regionalisation -US	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Taj Capital Investment (New Silk Route) - a/c 1108	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Taj Capital Investment - a/c 11082	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA

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Tax Receivable + DTA - Not in GFS	OTH	31-Oct-07 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE
Townsend Goodwill	OTH	31-Oct-07 0C18	TOWNSEND ANALYTICS	21768	SUM AMERICAS
Trapped Cash - not booked on any system	OTH	31-Oct-07 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 006C	WOORI LB EIGHT ASSET SECUR SPEC CO	40192	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 015B	WOORI LB 6TH ASSET SECUR SPEC CO LT	43245	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 0240	FALCON HOLDINGS II INC.	27168	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 037A	L.B.A YK	28387	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 043A	LBC YK	28386	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 045A	LEHMAN BROTHERS OPPORTUNITY LTD	20120	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 054C	LEIHUA ASSET MGT CORP LIMITED	20812	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 062A	LBD YK	29686	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 064A	HY INVESTMENTS (IRELAND) LIMITED	29689	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 066A	LBE YK	29687	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 068A	LB HY OPPORT KOREA INC	25096	SUM ASIA
Trapped Cash - not booked on any system	OTH	31-Oct-07 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
Treasury Cash Cushion	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
Treasury Cash mgmt Transfer	OTH	31-Oct-07 ALL	UNASSIGNED	00000	UNASSIGNED
Tudor Ventures Investment - a/c 11081	OTH	31-Oct-07 0099	LEHMAN BROTHERS HOLDINGS INC.	47740	SUM AMERICAS
US Commodities - CD's and Other MMs	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Debt	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Derivatives	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Physical Commodities	OTH	31-Oct-07 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Zero Out Flash No Balances	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Zero Out Flash No Balances	OTH	31-Oct-07 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
Zero Out Flash No Balances	OTH	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Zero Out Flash No Balances	OTH	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20336	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	40263	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51307	SUM AMERICAS
	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
	TMS	31-Oct-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
	TMS	31-Oct-07 0299	LB I GROUP INC.	22258	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS

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Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25438	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27642	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	27645	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	41115	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	41399	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	41811	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	42004	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	42005	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51137	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51311	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51320	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51320	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	29174	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43191	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46145	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46160	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46163	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46167	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46170	SUM EUROPE

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Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46173	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46176	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	46180	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	47473	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	47479	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	48627	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	49151	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	49152	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	50065	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51294	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51331	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51372	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	53095	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0059	LB SPECIAL FINANCING INC.	53108	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0061	LEHMAN BROTHERS FINANCE S.A.	46117	SUM EUROPE
Equities ITS Repo 108 Benefit - Longs	TMS	31-Oct-07 0A80	LB OTC DERIVATIVES INC	52087	SUM AMERICAS
Future Margin House 12020 12050	TMS	31-Oct-07 0299	LB I GROUP INC.	47550	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS

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JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25241	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 021C	PRINCIPAL TRANSACTIONS INC II	48734	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	29453	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47578	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	47733	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	50061	SUM AMERICAS

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JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	50061	SUM AMERICAS
JV Allocations - NY	TMS	31-Oct-07 0299	LB I GROUP INC.	52085	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	00733	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	20958	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23561	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23693	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	49789	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51311	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51329	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	51335	SUM AMERICAS
OCC Options Netting	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	53083	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Position Reclass (from Convertible to High Yield/P	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
When Issueds	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
When Issueds	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	25560	SUM AMERICAS
When Issueds	TMS	31-Oct-07 0000	LEHMAN BROTHERS INC.	47751	SUM AMERICAS

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Division	Synthetic Division	BPM Level 0	BPM Level 1
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
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	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-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	PB CLEARING AND EXEC AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
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 AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
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-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	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
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	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	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-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-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER 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-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

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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-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	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	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 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	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	RISK 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	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	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	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	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 EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
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-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 EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-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 SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
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
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-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY 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 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	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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	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	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	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
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	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	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	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-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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 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 QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
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	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-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

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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
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS
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	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
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
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 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	EUROPE EXEC SVCS	EUROPE CASH
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 CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR
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	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	VOLATILITY AMERICAS	STRUCTURED VOL 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	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	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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-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	CREDIT FINANCING EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING 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 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	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
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	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - 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	FOREIGN EXCHANGE	FX 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	GLOBAL RATES	GOVERNMENTS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA
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

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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-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	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	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	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	RATES DERIVATIVES EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY 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	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	REAL ESTATE	REAL ESTATE-EUROPE
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-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	HIGH YIELD	HIGH YIELD EEMEA
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	CDO	CDO - EUROPE
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

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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	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	GLOBAL RATES	GOVERNMENTS 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	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH
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-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	RISK VOLATILITY 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	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES SUPPORT	NEW ISSUE EQTY
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA
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
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	EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA

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SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX 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	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-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
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
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	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	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-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-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-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-EUROPE

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SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-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-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING 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	CREDIT FINANCING 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	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	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-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	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	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
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-PRIME SERVICES	GFS-FIXED INCOME	CLEARING AND EXECUTION	FID PB CLEARING AND EXEC EUR
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
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
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING

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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	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
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-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-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
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	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
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
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	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	SHORT TERM RATES AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA

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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	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	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	SHORT TERM RATES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
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	CDO	CDO 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	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-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

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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-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
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
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
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-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

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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	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-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO 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	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	GOVERNMENTS 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	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	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	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-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-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER

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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-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP 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-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX 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 AMERICAS
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 AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL 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-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
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

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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-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 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 - 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-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	NON HF FINANCING EUROPE
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

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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	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- AMEI
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR
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-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 US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER
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
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH

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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-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL 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	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO 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
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

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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
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

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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
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-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 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	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- EURO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURO
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL IN	AM PRINCIPAL INVESTMENTS- EURO
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
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

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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-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	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 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-EQUITIES	GFS-EQUITIES	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
UNASSIGNED	GFS-UNASSIGNED	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS EUR
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	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE LATAM US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS

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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	FID CORPORATE	FID CORP-LOANS AMERICAS
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	HIGH YIELD	HIGH YIELD - AME
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	CAPITAL MKTS FUNDS JV EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	STRUCTURED TRANSACTIONS	FID STRUCTURED TRANS AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR
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-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	FLOW VOLATILITY 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	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	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-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-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
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
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-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

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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
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-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

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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-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-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
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	HIGH YIELD	HIGH YIELD - 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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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 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-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	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
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	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
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
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-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-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-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
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ALTERNATIVES	ALTERNATIVE AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH

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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 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-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-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-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-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
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-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 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
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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
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	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	FLOW VOLATILITY AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
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	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS
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
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

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SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING 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	SYSTEMATIC TRADING AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER
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	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	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	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	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-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-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-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	RISK VOLATILITY EUROPE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL

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 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	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	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	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 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

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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	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PIM PRE-ALLOCATED	LATIN AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD PROP AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	PRIVATE EQUITY	CREDIT RELATED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
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	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
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 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
GLOBAL TRADING STRAT-AMER	07300BBN6	GTS GERMAN INV	EUR	0	41,345,307	
SINGLE STOCK	075006106	FX CYCLICAL	GBP	0	78,959,417	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	1,497,071	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	7,094,262	
SINGLE STOCK EXOTICS	0740031V6		CHF	0	1,397,801	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	CAD	0	1	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	1	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	3	
PROGRAM TRADING AMERICAS	078004470	AGPT LDN TDG AMERI	USD	0	1	
RATES PROP AMER	0740063S4	CAD FORWARDS	CAD	0	75,673,488	
PB CLEARING AMER	078004314	PB DW OOIC	CNY	0	0	
CORRELATION - STR	0740031M6	N-USM		0	1	
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	GBP	0	1,892,062	
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	AUD	0	1	
TRAD PRIME BROKER EUROPE	072003874	GLG FUNDS DAWAY	USD	0	2	
TRAD PRIME BROKER EUROPE	078006129	GLG FUNDS DWWITH	USD	0	2	
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	USD	0	0	
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	USD	0	4,310,000	
OTHER STR VOL AMERICAS	078005998	NY WARRANT WASH	USD	0	1	
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
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

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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
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	0
STRUCTURED RISK	072006448	RELATIVE VALUE	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
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
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	108,177,150	0
CDO CREDIT HYBRIDS EUR	071004B61	CRD HYBRID BONDS	USD	0	55,190,918	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	0
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	-1,097,446,968	-208,219,580
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	7,941,227,684	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	1,054,653,551	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
SYN PRIME BROKER AMER	0710002L6	TU2	USD	0	0	1,141,145
SYN PRIME BROKER AMER	071004F75	PHZ	USD	0	0	1,582,659
SYN PRIME BROKER AMER	072006D48	PHZ2	USD	0	0	137,667
SYN PRIME BROKER AMER	072006D55	BASKET	USD	0	0	279,125
SYN PRIME BROKER AMER	072006D63	BASKET	USD	0	0	27,122
SYN PRIME BROKER AMER	072006J83	SB7	USD	0	0	12,776
SYN PRIME BROKER AMER	0730082G8	SB1	USD	0	0	68,575
SYN PRIME BROKER AMER	0730082H6	SB6	USD	0	0	32,363
SYN PRIME BROKER AMER	0730082J2	SB3	USD	0	0	7,429

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SYN PRIME BROKER AMER	0730082K9	SB4	USD	0	0	103,721
STAT ARB SYNTHETICS AMERICAS	072006F95	TL7	USD	0	0	298,688
STAT ARB SYNTHETICS AMERICAS	072006LC1	SA2	USD	0	0	4,714,008
STAT ARB SYNTHETICS AMERICAS	0730065M6	TL5	USD	0	0	7,350
STAT ARB SYNTHETICS AMERICAS	0730083C6	TL3	USD	0	0	4,283,320
STAT ARB SYNTHETICS AMERICAS	077000073	TL1	USD	0	0	7,833,099
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	73,254
SINGLE STOCK EXOTICS	071000QQ9	L-EEWLBF	USD	0	0	13,408,439
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	2,141,013
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	14,036
SINGLE STOCK EXOTICS	076006303	EXOTICS LONG TERM	USD	0	0	1,090,579
SINGLE STOCK	076006477	BANK SECTOR	USD	0	0	112,756
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	4,372,666
INDEX EXOTICS	071000731	LBF CERT	USD	0	0	575,961
SINGLE STOCK	071000459	CYCLICAL SECTOR	USD	0	0	1,108,833
DIVIDENDS	077008852	DIVIDEND STRATEGY	USD	0	0	4,285,965
SINGLE STOCK EXOTICS	0710008F3	EXOTICS INDEX FWD	USD	0	0	5,414
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	0	100,467
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	0	1,688
SINGLE STOCK EXOTICS	0710008C0	EXOTIC SINGLE STK	USD	0	0	150,321
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	65,290
SINGLE STOCK EXOTICS	0710005L3	EXOTSINLEST2	USD	0	0	7,887
SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	0	152,491
SINGLE STOCK EXOTICS	0710005M1	EXOTSINLEST3	USD	0	0	114,437
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	256,513
INDEX EXOTICS	077001253	EXOTICS	USD	0	0	958,798
SINGLE STOCK EXOTICS	077007995	EXOTICS3 TRD BK	USD	0	0	377,332
SINGLE STOCK EXOTICS	077007995	EXOTICS3 TRD BK	USD	0	0	139,984
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	3,814,148
SINGLE STOCK EXOTICS	077005890	EXOTIC 2 LBF	USD	0	0	11,779,943
INDEX EXOTICS	071000848	EXOTICS SECTOR	USD	0	0	67,081
SINGLE STOCK	071000483	FINANCE/INSURANCE	USD	0	0	291,219
VAR/SWAPS CORRELATION	071000863	STOCK INDEX PAIRS	USD	0	0	70,224
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	16,412
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	0	651,533
DELTA1	076006352	DELTA 1 INDEX BOOK	USD	0	0	67,667,890
DELTA1	076006352	DELTA 1 INDEX BOOK	USD	0	0	12,425,291
MACRO/SPEC SITUATIONS	072005671	ESTOXX DISPERSION	USD	0	0	564,438
SINGLE STOCK	077002947	LBF WLD EURO INDX	USD	0	0	1,371,149
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	34,775
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	472
SINGLE STOCK EXOTICS	077001378	WORLD STOCK BASKET	USD	0	0	833
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	23,688,894
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	0	2,532,042
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	0	15,277,106
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	0	2,135
SINGLE STOCK EXOTICS	071000QJ5	L-EXWLBF	USD	0	0	1,470
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	3,839,788
INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	11,406

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INDEX EXOTICS	071000QK2	L-SWXLBF	USD	0	0	76,478
INDEX EXOTICS	071000QN6	L-EXQLBF	USD	0	0	4,745
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	937,731
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	4,039
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	86,116
SINGLE STOCK EXOTICS	071000QM8	L-EXHLBF	USD	0	0	308,970
SINGLE STOCK EXOTICS	0760061M7	L-EX2LBF	USD	0	0	117,082
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	1,032,126
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	55,322
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	338,784
SINGLE STOCK EXOTICS	0760061P0	L-EX4LBF	USD	0	0	1,435,849
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	3,668,223
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	87,704
SINGLE STOCK EXOTICS	0760061L9	L-EX1LBF	USD	0	0	580,121
INDEX EXOTICS	071000Q71	L-EMELBF	USD	0	0	58,452
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	2,815,867
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	1,148,590
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	623,467
SINGLE STOCK EXOTICS	0760061H8	L-EXZLBF	USD	0	0	369,078
FUNDS	074003070	HFR LBF	USD	0	0	146,234
FUNDS	074003070	HFR LBF	USD	0	0	110,212
SINGLE STOCK - STR	077002608	EQUITY DERIV LBF	USD	0	0	5,782
GLB TRAD STR EUR-TRAN PRIC	072004V68	SPECIAL SITUATIONS	USD	0	0	6,053,154
SINGLE STOCK EXOTICS	078009560	EXOTICS LONG TERM	USD	0	0	629,560
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	2,180,328,682
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	789,638,857
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	1,056,824,678
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	13,565,022
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	29,581,439
TRAD PRIME BROKER EUROPE	072006687	PB UK CFD TRADING	USD	0	0	1,559,000
PORT EUR FACILITATION WOR	072005572	AUTO EXECUTION WOR	USD	0	0	154
PORT EUR FACILITATION WOR	072005572	AUTO EXECUTION WOR	USD	0	0	3,693
FACILITATION	0710021B5	CAP ARB EUCLID STK	USD	0	0	206,137
FACILITATION	071002562	CB CYCLICAL TDG	USD	0	0	92,392
FACILITATION	073006751	CAP STR ARB	USD	0	0	1,412,361
YIELD ENHAN EQ FIN EUROPE	071002950	LBIE FINNISH TRADE	USD	0	0	326,350,155
SYN PRIME BROKER EUR	072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	4,261
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	729,029,328
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	130,337,957
SYN PRIME BROKER EUR	076000314	EQ SWP IN ISSUE LBIE-	USD	0	0	7,017,263
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	25,159,635
SYN PRIME BROKER EUR	076000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	2,237,848
CORPORATE FINANCING-EUR	079000311	EQ FIN/IBD JV	USD	0	0	1
YIELD ENHAN EQ FIN EUROPE	072008865	JV ARBITRAGE ITL	USD	0	0	264,473,121
FINANCIALS	072004CP7	FINANCIALS UK	USD	0	0	266,434
STAT ARB SYNTHETICS EUR	0710020X8	IVC HVDMA LPS	USD	0	0	11,582
STAT ARB SYNTHETICS EUR	0710021F6	MILLENNIUM LPS	USD	0	0	67,186
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	1,557,784
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	4,080,317

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STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	2,312,309
STAT ARB SYNTHETICS EUR	0710025H8	MILLENNIUM LPS	USD	0	0	56,663
STAT ARB SYNTHETICS EUR	0710025L9	SID R BASS LPS	USD	0	0	5,634
STAT ARB SYNTHETICS EUR	0710025L9	SID R BASS LPS	USD	0	0	115,289
STAT ARB SYNTHETICS EUR	0710029R2	BLUETREND LPS	USD	0	0	136,993
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	658,699
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	755,051
STAT ARB SYNTHETICS EUR	071002B57	ANAXIS LPS	USD	0	0	233,466
STAT ARB SYNTHETICS EUR	071002CF4	RAB LPS	USD	0	0	367,582
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	349,030
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	340,592
STAT ARB SYNTHETICS EUR	071002CN7	IVC SOLAIA LPS	USD	0	0	119,636
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	593,014
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,434,983
STAT ARB SYNTHETICS EUR	071002D55	DKR IBEX LPS	USD	0	0	2,168,351
STAT ARB SYNTHETICS EUR	071002D63	ASSET MGMT INT LPS	USD	0	0	6,957,168
STAT ARB SYNTHETICS EUR	071002D71	ASSET MANAGERS INT	USD	0	0	15,709,527
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	178,020
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	730,495
STAT ARB SYNTHETICS EUR	071002JR1	INTL BENCHMARK LPS	USD	0	0	647,715
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	1,584,823
STAT ARB SYNTHETICS EUR	071002JS9	LMA SPC MAP 15	USD	0	0	226,981
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	633,931
STAT ARB SYNTHETICS EUR	071002K81	QUANTMETRICS-HITE	USD	0	0	90,792
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	608,129
STAT ARB SYNTHETICS EUR	071002N05	LBAM MYRILLION LPS	USD	0	0	174,212
STAT ARB SYNTHETICS EUR	071002N21	HITE LPS	USD	0	0	208,590
STAT ARB SYNTHETICS EUR	071002N62	BLACKROCK INV MAN	USD	0	0	103,191
STAT ARB SYNTHETICS EUR	071002N62	BLACKROCK INV MAN	USD	0	0	184,879
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	422,620
STAT ARB SYNTHETICS EUR	071002NR6	QUANTMETRICS-HITE	USD	0	0	60,528
STAT ARB SYNTHETICS EUR	071002R68	BLACKROCK LPS	USD	0	0	177,235
STAT ARB SYNTHETICS EUR	071002R68	BLACKROCK LPS	USD	0	0	89,595
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	275,396
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	315,818
STAT ARB SYNTHETICS EUR	071002TT6	SSL ARB LPS	USD	0	0	97,638
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	90,673
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	238,279
STAT ARB SYNTHETICS EUR	071002TZ2	PHZ LPS	USD	0	0	98,814
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	49,544
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	271,181
STAT ARB SYNTHETICS EUR	071002YF0	COOLUM MKT NEUTRAL	USD	0	0	91,966
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	259,876
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	298,054
STAT ARB SYNTHETICS EUR	071002ZN2	SABRE WRMULTISTRAT	USD	0	0	92,161
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	2,563,814
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	14,535,717
STAT ARB SYNTHETICS EUR	0710047G4	GSA GLOBAL LPS	USD	0	0	11,815,253
STAT ARB SYNTHETICS EUR	0710047H2	GSA GLOBA LPS	USD	0	0	4,115,621

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STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	47,954
STAT ARB SYNTHETICS EUR	0710059W4	ZEBRA WR MULTI	USD	0	0	51,769
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	103,335
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	3,688,800
STAT ARB SYNTHETICS EUR	0720033X2	SAC MULT 2 LPS	USD	0	0	770,288
STAT ARB SYNTHETICS EUR	0720034Y9	TYKE FUND GB LPS	USD	0	0	174,679
STAT ARB SYNTHETICS EUR	0720039N8	TUDOR LPS	USD	0	0	15,483
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	44,301
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	3,850
STAT ARB SYNTHETICS EUR	0720040G0	GSA DE5 TRD	USD	0	0	3,272
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	83,308
STAT ARB SYNTHETICS EUR	0720040H8	GSA DE6 TRD	USD	0	0	8,813
STAT ARB SYNTHETICS EUR	0720040J4	GSA DE7 TRD	USD	0	0	66,324
STAT ARB SYNTHETICS EUR	0720040K1	GSA DE8 TRD	USD	0	0	1,641
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	1,598,583
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	201,586
STAT ARB SYNTHETICS EUR	0720042K9	QUANTLAB LPS	USD	0	0	153,194
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	8,750,899
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	7,910,693
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	3,214,252
STAT ARB SYNTHETICS EUR	0720042X1	TEWKS GBP LPS	USD	0	0	16,934
STAT ARB SYNTHETICS EUR	072004B03	COOLUM MASTER FUND	USD	0	0	146,223
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	1,397,038
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	1,601,682
STAT ARB SYNTHETICS EUR	072004C10	SABRE STYLE	USD	0	0	495,245
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	1,191,587
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	10,352,998
STAT ARB SYNTHETICS EUR	072004D01	THYKE LONG ONLY GB	USD	0	0	45,668
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	243,002
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	129,547
STAT ARB SYNTHETICS EUR	072004FS8	RIVOLI EQUITY FUND	USD	0	0	7,138
STAT ARB SYNTHETICS EUR	072004K94	PIONEER MAC70	USD	0	0	499,706
STAT ARB SYNTHETICS EUR	072004K94	PIONEER MAC70	USD	0	0	940,524
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	2,035,089
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	8,549,089
STAT ARB SYNTHETICS EUR	072004Q72	GSA -(GBP FLOW)	USD	0	0	3,596,643
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	1,043,937
STAT ARB SYNTHETICS EUR	072004Q80	GSA-(EUR FLOW)	USD	0	0	892,426
STAT ARB SYNTHETICS EUR	072004Q98	GSA-(CHF & SEK)	USD	0	0	2,186,893
STAT ARB SYNTHETICS EUR	072004RB2	GSA-(NOK & DKK)	USD	0	0	910,763
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	6,126,311
STAT ARB SYNTHETICS EUR	072004S21	UK ABSOLUTE ALPHA	USD	0	0	21,847,260
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	150,930
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	172,975
STAT ARB SYNTHETICS EUR	072004SD7	SABRE/MSS EQUITY	USD	0	0	53,501
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	2,113,466
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	2,422,811
STAT ARB SYNTHETICS EUR	072004SF2	LYXOR/SABRE STYLE	USD	0	0	749,124
STAT ARB SYNTHETICS EUR	072004TH7	SAC GBP VWAP	USD	0	0	321,048

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STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	1,159,907
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	907,271
STAT ARB SYNTHETICS EUR	072004TJ3	SAC GBP LMX	USD	0	0	979,952
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	675,435
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	1,262,948
STAT ARB SYNTHETICS EUR	072004TW4	PHZ LPS TRADING	USD	0	0	420,626
STAT ARB SYNTHETICS EUR	072004V35	TUDOR GBP SYS LMX	USD	0	0	1,860
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	3,253,924
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	7,466,835
STAT ARB SYNTHETICS EUR	072004X41	SACMULTQUANT LPS	USD	0	0	3,041,300
STAT ARB SYNTHETICS EUR	073000473	PIONEER GLOBAL	USD	0	0	525,963
STAT ARB SYNTHETICS EUR	073000473	PIONEER GLOBAL	USD	0	0	1,140,499
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	9,310,513
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	11,617,278
STAT ARB SYNTHETICS EUR	073000689	THYKE LPS SW	USD	0	0	1,990,697
STAT ARB SYNTHETICS EUR	073001117	PIONEER 1	USD	0	0	3,736,152
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	2,945,723
STAT ARB SYNTHETICS EUR	073001737	PIONEER L/S MAIN	USD	0	0	4,865,722
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	215,468
STAT ARB SYNTHETICS EUR	076007764	LPS IKOS	USD	0	0	2,646,586
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	6,997,798
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	6,361,471
STAT ARB SYNTHETICS EUR	077005080	MIL GBP TRD	USD	0	0	10,754,488
SINGLE STOCK	072004XZ2	AMM WASH	USD	0	0	12
PORT EUR ELECTRONIC	0720043W2	DMA EI ALLOC	USD	0	0	906,695
CONSUMERS	071002FF1	CONSUMER POD FRAN	USD	0	0	2,158,481
CONSUMERS	073002289	CONSUMER FRONT	USD	0	0	868,190
CONSUMERS	078009339	CONSUMER POD	USD	0	0	13,146,873
EUR EUROPE QUANT STRATEGIE	071002FS3	QUANT QT 4	USD	0	0	2,630
EUR EUROPE QUANT STRATEGIE	071002GB9	QUANT QP 1	USD	0	0	1,405,757
EUR EUROPE QUANT STRATEGIE	0720036S0	EVENT EARNINGS EU	USD	0	0	131,146
EUR EUROPE QUANT STRATEGIE	072004KG8	INVEST SYS UK	USD	0	0	15,492
EUR EUROPE QUANT STRATEGIE	072004LM4	QUANTITATIVE EQ 8	USD	0	0	1,437,701
EUR EUROPE QUANT STRATEGIE	072004M01	ANALYST MOMENTUM I	USD	0	0	220,165
EUR EUROPE QUANT STRATEGIE	072004M01	ANALYST MOMENTUM I	USD	0	0	44,414
EUR EUROPE QUANT STRATEGIE	072004R48	TACTICAL TRDG S6	USD	0	0	730,467
EUR EUROPE QUANT STRATEGIE	072004R63	ACTIVE RISK	USD	0	0	3,796,722
EUR EUROPE QUANT STRATEGIE	072004R63	ACTIVE RISK	USD	0	0	1,987,036
EUR EUROPE QUANT STRATEGIE	072004XX7	ACTIVE RISK II	USD	0	0	738,620
EUR EUROPE QUANT STRATEGIE	072004XY5	SHORT TERM MOMENTU	USD	0	0	92,507
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	33,386
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	16,736
EUR EUROPE QUANT STRATEGIE	072008592	EVENT MOMENTUM-PQS	USD	0	0	5,104
EUR EUROPE QUANT STRATEGIE	073000978	INVEST SYS US	USD	0	0	81,231
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	116,736
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	58,506
EUR EUROPE QUANT STRATEGIE	077000941	EVENT MOMENTUM II	USD	0	0	7,016
EQTY STRAT EUR LONG-SHORT	0710020K6	KENDALL 7	USD	0	0	458,245
DELTA1	078005642	RISK SWAP US TRADE	USD	0	0	2,013

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DELTA1	078005642	RISK SWAP US TRADE	USD	0	0	21,284
DELTA1	0720040M7	AMM DOT LBIE	USD	0	0	37,556
INDEX EXOTICS	076008291	SWP BKT STK JV001	USD	0	0	1,259,779
SINGLE STOCK EXOTICS	072004LY8	EXOTIC SINGLE STK	USD	0	0	22,053
SINGLE STOCK EXOTICS	072004VD3	EXOTSINGLEST2	USD	0	0	72,088
SINGLE STOCK EXOTICS	0720039P3	EXOTSINGLEST3	USD	0	0	16,033
INDEX EXOTICS	076007335	GBP/ITL EXO STOCK	USD	0	0	3,906
INDEX EXOTICS	076007335	GBP/ITL EXO STOCK	USD	0	0	614,344
SINGLE STOCK EXOTICS	077005213	EXOTICS3 TRD BK	USD	0	0	7,923
SINGLE STOCK EXOTICS	073001752	EXOTIC 2	USD	0	0	3,192,755
SINGLE STOCK EXOTICS	073001752	EXOTIC 2	USD	0	0	402,097
EQTY STRAT EUR LONG-SHORT	0710022Q1	EQUITIES BOOK 1	USD	0	0	2,756,366
EQTY STRAT EUR LONG-SHORT	0710023W7	EQUITIES BOOK 4	USD	0	0	1,946,001
EQTY STRAT EUR LONG-SHORT	0710022T5	FRONT	USD	0	0	1,679,262
VOL ARBITRAGE	072004NQ3	STRUCTURED LBIE	USD	0	0	7,264
MACRO/SPEC SITUATIONS	072003643	ESTOXX DISPERSION	USD	0	0	1,448,629
SINGLE STOCK EXOTICS	071002281	WLD STOCK BSKTS	USD	0	0	51,507
VOL ARBITRAGE	071002299	WLD SECTOR BSKTS	USD	0	0	305,437
SINGLE STOCK EXOTICS	071002CK3	L-EXWLBIE	USD	0	0	119,462
INDEX EXOTICS	071002CH0	L-SWXLBIE	USD	0	0	41,563
EQTY STRAT EUR LONG-SHORT	071002NP0	CONSUMER	USD	0	0	2,076,134
EQTY STRAT EUR LONG-SHORT	071005B27	JM3 MIDCAP	USD	0	0	2,303,264
INDEX EXOTICS	071002D22	L-EXQLBIE	USD	0	0	402,688
SUNDRY PAN EUROPE CASH	072008998	RB1 RISK BOOK 1	USD	0	0	23,175
SUNDRY PAN EUROPE CASH	0720098R7	RISK BOOK 2	USD	0	0	20,590
SINGLE STOCK EXOTICS	071002D14	L-EXHLBIE	USD	0	0	12,799
INDEX EXOTICS	071002V55	L-EMELBIE	USD	0	0	125,701
SINGLE STOCK EXOTICS	0710028D4	L-EXZLBIE	USD	0	0	117,768
PORT EUR RISK PRINCIPAL	072004LF9	EURO PROG HEDGE	USD	0	0	779,262
OILSAND MINING	071002KT5	ENERY POD 1	USD	0	0	965,182
OILSAND MINING	0720034B9	OILS TECHNICALS	USD	0	0	32,173
OILSAND MINING	076007921	OILS PROP BOOK 3	USD	0	0	511,160
EQTY STRAT EUR LONG-SHORT	072004H64	PHARMACEUTICALS	USD	0	0	96,873
EQTY STRAT EUR LONG-SHORT	072004KB9	SMALL/MID CAP	USD	0	0	1,601,684
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	27,739,819
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	12,955,661
TRAD PRIME BROKER EUROPE	071002422	PB EUR CFD TRADING	USD	0	0	11,234,058
TRAD PRIME BROKER EUROPE	071004709	IRISH CFD TRADIN	USD	0	0	241,331,564
TRAD PRIME BROKER EUROPE	071004709	IRISH CFD TRADIN	USD	0	0	5,945,596
TRAD PRIME BROKER EUROPE	0720034N3	GULF CFD TRADING	USD	0	0	10,089,554
TRAD PRIME BROKER EUROPE	0720034N3	GULF CFD TRADING	USD	0	0	1,694,081
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	179,842,964
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	7,843,100
TRAD PRIME BROKER EUROPE	072004SL9	STAT ARB CFD	USD	0	0	158,020,819
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	90,738,480
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	26,071,089
TRAD PRIME BROKER EUROPE	072009632	CFM CFD TRADING	USD	0	0	727,978
SINGLE STOCK EXOTICS	0710028P7	L-EX4LBIE	USD	0	0	10,822
SINGLE STOCK	0710025S4	L-TEL_FRONT	USD	0	0	3,452,487

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SINGLE STOCK	0710025W5	L-KNK_FRONT	USD	0	0	3,342,276
SINGLE STOCK	0710025Y1	L-FNB_FRONT	USD	0	0	14,593,826
SINGLE STOCK	0710025Y1	L-FNB_FRONT	USD	0	0	5,251,271
SINGLE STOCK	0710026D6	L-INS_FRONT	USD	0	0	70,807,142
SINGLE STOCK	0710026G9	L-ERG_FRONT	USD	0	0	50,951,759
SINGLE STOCK	0710026H7	L-ADV_FRONT	USD	0	0	2,713,832
SINGLE STOCK	0710026H7	L-ADV_FRONT	USD	0	0	197,502
SINGLE STOCK	0710026H7	L-ADV_FRONT	USD	0	0	319,952
EUR CASH RETINA	072004LV4	RETINA TRADING 5	USD	0	0	125,142
EUR CASH RETINA	077007250	DIRECTIONAL 1	USD	0	0	88,553
EUR CASH RETINA	077007433	TRADING RETINA	USD	0	0	194,323
EUR CASH RETINA	077007441	SS CONSUMER	USD	0	0	344,033
EUR CASH SETINA	073001927	ANALYST STAT	USD	0	0	61,722
EUR US SYSTEMATIC	072004B29	QAS STOCK POS A	USD	0	0	631
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	1,474,977
HY HOUSE EUR	07300BCP0	HY EUR MGT PRIVEQT	USD	0	18,251,976	0
ELQ	0710000T1	ELQ -PREFERRED	USD	0	493,147,787	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	463,568,547	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
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
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

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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
EVENT DRIVEN FACILITATION	071002X38	ITS RISK TRADING	USD	0	0	0
FINANCIALS	071002737	FINANCIALS ADR	USD	0	0	0
STAT ARB SYNTHETICS EUR	077005288	HIGHBRIDGE EURO TR	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
EUR EUROPE QUANT STRATEGIE	071002C15	QUANT HP 4	USD	0	0	0
DELTA1	0720040M7	AMM DOT LBIE	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
REAL ESTATE	0710019J2	PROPERTY WASH BOOK	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
UTILITIES	072003296	UTILITIES PROP	USD	0	0	0
EUR US SYSTEMATIC	072004FB5	QDS STOCK POS D	USD	0	0	0
EQTY STRAT EUR VOL ARB	071002X87	VOL STRAT EUCLID	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	078008687	H-SSK STOCK BOOK	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
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
SINGLE STOCK - STR	072001787	N-LOTC TRADING	USD	0	0	0
PRIN. TRAN.-EUROPE	077009306	MABLE	USD	0	100,655,730	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	6,400,215	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	0	-141,024,236	0
RATES PROP AMER	0740063S4	CAD FORWARDS	USD	0	-115,632,835	0
OPTIONS PROP	074008269	AFF DEBT ITL #1	USD	-24,708,914	100,865,638	0
FUNDS JV TRADING	0710000B0	FUND DERIVS JV	USD	-137,065,080	226,398,934	0
HG EX-JAPAN	078005378	JVIBDEQ	USD	0	14,098,442	0
M/B CANADA	0740059F8	FUNDING CAD T-BILL	USD	0	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	2,231,563	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-3,999,436	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-33,517,469	0

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HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	19,534,199	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-73,287,984	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-1,947,541	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-5,231,202	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	11,703,765	0	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-1,034,078	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-550,247	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-1,294,157	0
HG YANKEE CREDIT TRADING US	07200CQ33	MIDDLE EAST	USD	0	-1,714,372	0
GCS CORPORATE REPO	076005441		USD	0	53,810,838	0
GCS CORPORATE REPO	076005441		USD	0	1,816,525	0
GCS CORPORATE REPO	076005441		USD	0	8,875,642	0
GCS CORPORATE REPO	076005441		USD	0	7,802,096	0
GCS CORPORATE REPO	076005441		USD	0	1,417,263	0
HG FLOW TRADING EUR	072004D11		USD	0	17,936,946	0
HG FLOW TRADING EUR	072004D11		USD	0	605,508	0
HG FLOW TRADING EUR	072004D11		USD	0	2,958,547	0
HG FLOW TRADING EUR	072004D11		USD	0	2,600,699	0
HG FLOW TRADING EUR	072004D11		USD	0	472,421	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-71,747,783	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-2,422,033	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-11,834,189	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-10,402,794	0
HG HYBRID CAPITAL US	0710047W9	DCALSMJN	USD	0	-1,889,684	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	739,020,876	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	57,693,186	0
SWAPS	074008046	NEW YORK ASSET SW	USD	0	406,220,129	0
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	9,111,635	0
HG CREDIT VOLATILITY EUR	074008376	CREDIT VOL BONDS	USD	0	63,688,246	0
ABS-SECONDARY-EUROPE	071004FJ9	49099 ABS PROP ITS	USD	0	14,229,357	0
HY DERIVATIVES	078002BY7	MSIND BONDS	USD	0	921,050	0
CDO CLO CASH-SYN HYBRID EUR	072006YN3	50078CDOEQBONDITS	USD	0	4,711,424	0
INDEX BASIS JV	078002CC4	INDEX 2 198 BONDS	USD	0	1,274,631	0
STRATEGIC EXOTICS	071002G00		USD	0	2,426,377,808	0
FX-OPTIONS EUROPE	072004PY4	FX LINKED NOTES AG	USD	0	2,473,469	0
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	3,836,701	0
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	142,703,372	0
DOLLAR GOVTS	0710019M5	FOUCHET BD & SWAP	USD	0	22,452,777	0
RATES PROP EUROPE	074001488	ARBITRAGE	USD	0	464,074	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	413,112,884	0
CREDIT ARBITRAGE	0710017Z8	TG DAILY BOND LBIE	USD	0	2,918,820	0
EMG LM EUROPE	0710016T3	OB ROMANIA	USD	0	567,893	0
EUR COMMODITIES STRUCTURED	0710025B1	SP LBIE BOND BOOK	USD	0	6,536,276	0
M/B CORPORATES	0780015F1		USD	0	2,091,015	0
STRATEGIC EXOTICS	072006XS3	STRAT EXOTICS 210	USD	0	615,599,749	0
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	USD	0	-14,666,959	0
STRUCTURED RISK	072006448	RELATIVE VALUE	USD	0	-20,909,713	0
INDEX EXOTICS	071000889	WSB	USD	0	-411,160,398	0
VOL ARBITRAGE	071000905	WLD SECTOR BSKTS	USD	0	-9,314,953	0

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CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-287,242,876	0
FUNDS	074003070	HFR LBF	USD	0	-90,092,674	0
FACILITATION	071002588	CB FINANCIALS TDG	USD	0	-221,690	0
CDO BESPOKE CORRELATION EUR	072006CC1	CDONYBONDS	USD	0	-475,671	0
CDO CREDIT CPPI EUR	072006P94	CH CPPI BND LBSF	USD	0	-12,443,139	0
FUNDS JV TRADING	077005908	FUNDS LBF NEW ISSU	USD	0	-21,867,749	0
FUNDS SPVS	0710007R8	LBGDIRI_100	USD	0	-90,555,634	0
FUND DERIVATIVES	074000308	DERV LDN NON DOLLAR	USD	0	-22,501,831	0
HG FLOW TRADING EUR	071002B81	24817SNRFINITS	USD	0	-123,859,819	0
HG SHORT TERM CREDIT EUR	074007071	NON USD CP	USD	0	-17,418,252	0
CDO CREDIT HYBRIDS EUR	0720039B4	CRD HYBRID BONDS	USD	0	-3,145,000	0
USD EXOTICS	072004FQ2	USD SECONDARY	USD	0	-285,470	0
OPTIONS PROP	076008762	461 BOND TRADING	USD	0	-49,648,668	0
OPTIONS EXOTIC	072004YY4	EUR SECOND (460)	USD	0	-4,076,191	0
OPTIONS INFLATION	072004NW0	INFLATION SEC	USD	0	-660,458	0
EUR COMMODITIES STRUCTURED	07300P1D8	SP-LBCS BONDS	USD	0	-11,777,042	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-921,950,772	0
CONVERTS STRIPPING	077001154	CONVERT STRIPPING	USD	0	-121,047,697	0
PRIN. TRAN.-EUROPE	077009306	MABLE	EUR	0	177,386,006	0
PRIN. FINANCE-EUROPE	072006CB3	CAPS ON FUNDING TR	USD	0	0	-157,914,283
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	-50,056,874
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	-185,335,313
ABS-SECONDARY-EUROPE	072004DL5	EUR CASH ACCOUNT	USD	0	0	-7,943,751
ABS-SECONDARY-EUROPE	074001363	EURO ABS	USD	0	0	-18,313,808
CMBS-EUROPE	072009616	CMBS NEW ISSUE	USD	0	0	-701,177,134
TRAD PRIME BROKER EUROPE	071002LS6		USD	0	0	4,845,732,441
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	-1,227,297	0
PRIN. TRAN.-EUROPE	071003776	PTG EQUITY NO 1	EUR	0	1,874,760	0
PRIN. TRAN.-EUROPE	071003784	PTG EQUITY NO2	EUR	0	593,059	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	1,675,127	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	-1,408,419	0
PRIN. TRAN.-EUROPE	071000392	THL PURE EQUITY	EUR	0	1,043,520	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	EUR	0	923,112	0
PRIN. TRAN.-EUROPE	071000400	THL SH LOAN	GBP	0	-1,099,553	0
CMBS-EUROPE	074000704	LOAN TRADING	EUR	0	-29,400	0
CMBS-EUROPE	074001462	CMBS SECONDARY	EUR	0	-85,621	0
PRIN. TRAN.-EUROPE	076002KK2		EUR	0	25,929,904	0
PRIN. TRAN.-EUROPE	072004724	PCML TRADING	GBP	0	-2,746,965	0
PRIN. TRAN.-EUROPE	074004045	MBS-PRIN TX EQUITY	EUR	0	-2,651,237	0
CMBS-EUROPE	076001494	RUBY FINANCE STAR	EUR	0	-34,833	0
HY CORPORATES EEMEA	0710039J8	RUSSIA 1 EMG CDS	USD	0	0	-2,418,494
CDO BESPOKE CORRELATION EUR	072000763	CDOLDNBONDS	USD	0	0	-376,555
CDO BESPOKE CORRELATION EUR	076003482	29729_TREASURY_LGR	USD	0	0	-3,682,114
OPTIONS INFLATION	072006Y94	40382 144 SUMM	USD	0	0	-4,947,383
OPTIONS INFLATION	074008244	ITALIAN LIRA #1	USD	0	0	-75,175,793
CDO CLO CASH-SYN HYBRID EUR	072006YN3	50078CDOEQBONDITS	USD	0	0	-377,393
HG LATIN MARKETS	078000148	EMG EUROBONDS -DAGUILLARD	USD	0	0	-758
GILTS	073002669	GILT MARKET MAKING	USD	0	0	-3,026,685
GILTS	074002320	INDEX LINKED	USD	0	0	-15,999,821

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GILTS	076005396	CONVERSIONAL GILTS	USD	0	0	-8,168,545
CMBS-EUROPE	074001462	CMBS SECONDARY	USD	0	0	-1,916,207
EURO GOVTS	0710029F8	LANDOLFI GOVT BOND	USD	0	0	-1,927
EURO GOVTS	071002VR7	LANDOLFI GOVT SHOR	USD	0	0	-896,864
EURO GOVTS	076008192	TREGGIARI/ARBITRAGE	USD	0	0	-840,665
HG FLOW TRADING EUR	0720097J6	24817GBPITSFIN	USD	0	0	-18,449
HG FLOW TRADING EUR	0720098B2	24817GBPPITSAUTO	USD	0	0	-19,837
HG FLOW TRADING EUR	076007525	STERLING CORPORATE	USD	0	0	-793
DOLLAR GOVTS	072004F90	PIERRE FOUCHET US	USD	0	0	-1,600,276
STRUCTURED TRANS AMER	076000835	NOTES PAY/REC	USD	0	-93	0
YE PROJECTS	072009046	BPP BALLYBUNION	USD	0	-845,109	0
YE PROJECTS	072000961	BIL BALLYBUNION	USD	0	-7,070,440	0
YE PROJECTS	07300BFZ5	BPM IIF	USD	0	-2,893,869,711	0
YE PROJECTS	07300BGH4	BPM IIG	USD	0	-1,468,872	0
YE PROJECTS	077009397	HSBC BA TRADE	USD	0	-15,120,028	0
CMBS-EUROPE	072009038	FR/FL RUBY FINANCE	EUR	0	-4,245,114	0
PRIN. TRAN.-EUROPE	071004568	TP JERSEY DUMMY EQ	GBP	0	-20,740,118	0
FUNDS JV TRADING	073001091	FUND DERIV JV CASH	USD	0	667,890,631	0
ASIAN CASH SALES JAPAN	074006230	NY JPN AGY WASH BOOK	USD	0	0	0
NON JAPAN ASIA EQUITIES	077000784	NY NON-JPN WASH BOOK	USD	0	0	0
PRTFLIO-FACLITATION NON-J	07200CPB6	GPT NONYEN- AMER	USD	0	0	0
STRUCTURED VOL JAPAN	071000525	T-SSB STOCK BOOK	USD	0	0	0
STRUCT VOL NON-JAPAN ASIA	0710009Z8	H-HKS	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
STRUCTURED FLOW	0710008G1	EXOTICS INDEX VOL	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
PRTFLIO-FACLITATION JAPAN	077009611	G'TEED VWAP ACCOUNT/LBJ	USD	0	0	0
SYN PRIME BROKER ASIA	0710000Q7	SPB CHINA ZERO STR	USD	0	0	0
GLB TRAD STR EUR-TRAN PRIC	072004V50	MERGERS	USD	0	0	0
MEDIA	071002919	MEDIA FRONT	USD	0	0	0
PORT EUR FACILITATION WOR	071002CW7	GUARENTEED VWAP	USD	0	0	0
CONVERTIBLES SE ASIA	076004233	CONVERTIBLES HK	USD	0	0	0
NEW ISSUE-ASIA	0710017T2	HK SYNDICATE NI	USD	0	0	0
TELECOM	071005623	TELCOS FRONT	USD	0	0	0
PORTFOLIO-PROP NON JAPAN	071005904	DELTA 1 SYNTHETIC	USD	0	0	0
PORT EUR ELECTRONIC	0710022K4	PEREGRINE NETTING	USD	0	0	0
CARB-EUROPE	0720099V7	CAP ARB BONDS	USD	0	0	0
CREDIT ARBITRAGE	071017Z8	TG DAILY BOND LBIE	USD	0	0	0
SUNDRY PAN EUROPE CASH	071002BZ1	RB 3	USD	0	0	0
PORT EUR RISK PRINCIPAL	072007305	EUROPEAN PROGRAM- PGR	USD	0	0	0
INSURANCE	071004915	INSURANCE FRONT	USD	0	0	0
UTILITIES	072003296	UTILITIES PROP	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	077003911	RISK ARBITRAGE ASIA	USD	0	0	0
PROP VOL NON-JAPAN ASIA	071000MC4	H-HK8	USD	0	0	0
CONVERT ARB	071000MQ3	CONVERTIBLES	USD	0	0	0
PROP VOL JAPAN	073007221	T-CV7 STOCK ACCOUN	USD	0	0	0
EQUITIES STRAT JAPAN	073007148	LBAC VOL.	USD	0	0	0

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FX-OPTIONS EUROPE	072004PY4	FX LINKED NOTES AG	USD	0	-1,000,000	0
HG SHORT TERM CREDIT EUR	071004832	US CP JV	USD	0	-122,926,064	0
USD EXOTICS	072004CC6	GLOBAL STRUCTURED	USD	0	-1,000,000	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	-599,094	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	10,026,011	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	4,538,854	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	GBP	0	25,377,431	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	11,546,732	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	GBP	0	740,622,341	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	623,929,309	0
CMBS-EUROPE	077009363	RUBY FINANCE STAR	EUR	0	-950,551	0
GCS CORPORATE REPO	076000769	LCPI TRAD BOOK	USD	0	-397,459,608	0
GCS CORPORATE REPO	073000523	CORP DEBT MBOOK BS	USD	0	0	0
GCS CORPORATE REPO	073001125	USD MATCHED	USD	0	0	0
FIRM FINANCING EUROPE	073000077	STOCK BORROW/LOAN REPO BOOK	USD	0	0	0
MATCH BOOK TRADING EUROPE	073000747	DEM MATCHED BOOK	USD	0	0	0
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	-4,014,744	0
FIRM FINANCING EUROPE	076009307	REPOCLEAR NETTING	USD	0	0	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	EUR	0	1,181,979,600	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	GBP	0	395,180,258	0
HG FIRM RELAT LOANS AMER	AEGIS458170	Aegis Finance LLC/458170	USD	0	14,443,543	0
HG FIRM RELATIONSHIP LOANS	AEGIS469740	Aegis Finance LLC/469740	USD	0	-43,330,629	0
HG FRL-AMERICAS	AEGIS768170	Aegis Finance LLC/768170	USD	0	28,887,086	0
HY LOANS SYND US	TBSYN221720	TBSYN - LOAN ORIGINATION/22172	USD	0	-2,942,916,412	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	39,075,636	0
LF LOANS	SYND 411690	IBD Shared Positions/411690	USD	0	3,677,158,850	0
HY LOANS SYND US	JSTBL425400	JSTBL (Jim Seery Alex Strombe	USD	0	-610,471,570	0
HY LOANS SYND US	JSLBB561510	James Serry Alex Stromberg M	USD	0	-123,770,868	0
HY LOANS SYND US	JSSYB428090	JSSYB (J. SERRY/A. STROMBERG/M	USD	0	-39,075,636	0
CMBS-EUROPE	RSNR 408240	Real Estate Senior Ln/408240	EUR	0	-576,945	0
PRIN. TRAN.-EUROPE	RSLN 291500	RE SH loan note/291500	GBP	0	-4,141,368	0
CMBS-EUROPE	RSNR 465180	Real Estate Senior Ln/465180	EUR	0	-93,548,715	0
PRIN. TRAN.-EUROPE	RMEZ 253780		GBP	0	-1,673,914	0
PRIN. TRAN.-EUROPE	RMEZ 258340	Real Estate Mezz loan/258340	EUR	0	-7,954,112	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	EUR	0	-768,356	0
CMBS-EUROPE	RMEZ 411190	Real Estate Mezz loan/411190	SEK	0	-291,846	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	EUR	0	3,109,180	0
CMBS-EUROPE	RSNR 411190	Real Estate Senior Ln/411190	GBP	0	-26,278,630	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	-455,487	0
PRIN. TRAN.-EUROPE	RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-4,845,643	0
PRIN. TRAN.-EUROPE	RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-756,019	0

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PRIN. FINANCE-EUROPE	CASA 498050	CASA/498050	USD	0	-54,809,756	0
M/B SPECIALS	G4SK	SPECIALS - AGENCIES - 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
INSTITUTIONAL FIN AMERICA	PDDE	BGI EQUITY TRI-PARTY PROGRAM	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	USD	0	0	0
M/B CORPORATES	G4KK	BORROW VS CASH	USD	0	0	0
M/B SPECIALS	G4V0	BORROW VS CASH OFF THE RUN	USD	0	0	0
NON-PRIME-AMERICAS	WA78	SUBPRIME ALS WHOLE LOANS	USD	0	4,167,248	0
NON-PRIME-AMERICAS	WA94	SUBPRIME RMS WHOLE LOANS	USD	0	27,843,010	0
NON-PRIME-AMERICAS	WAEA	SUBPRIME WHOLE LOANS	USD	0	52,924,670	0
NON-PRIME-AMERICAS	WAEX	SUBPRIME WHOLE LOANS - CAPTIVE	USD	0	101,333,832	0
NON-PRIME-AMERICAS	WM9S	MLN SUB-PRIME 1ST-LIEN	USD	0	62,951,552	0
M/B SPECIALS	G174	SPECIALS - TERM - INV	USD	0	0	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	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 LIQUID ARB US	G18K	LD BOND OPTIONS	USD	0	0	0
M/B SPECIALS	G40D	OFF-THE-RUN SPECIALS	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
PRIN. TRAN.-AMERICAS	UP3F		USD	0	7,740,000	0
PRIN. TRAN.-AMERICAS	UP3F		USD	0	7,680,000	0
M/B SPECIALS	G274	SPECIALS - TERM - RE	USD	0	0	0
PRIME-AMERICAS	G12G	WHOLE LOAN CMO'S	USD	0	0	0
NON-PRIME-AMERICAS	GM93	SUBPRIME NEW ISSUE	USD	0	0	0
HG FLOW TRADING US	G1NE	WILLIAM FENWICK	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
STRATEGIC CLIENT SVCS EUR	PE4LX	SIGMA FIXED INCOME FUND	USD	0	0	0
RATES PROP AMER	G1TW	US CASH	USD	0	-206,781,250	0
RATES PROP AMER	G1TW	US CASH	USD	0	-2,000,156,174	0
PRINCIPAL STRATEGIES	G1W7	PRINCIPAL STRATEGIES MTS	USD	0	0	0
ASSET MGMT CORPORATE	GABJ	NEUBERGER ALLOCATIONS	USD	0	0	0
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	-72,655,033	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	2,691,830	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-1,125,787,995	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-7,928,285	0
PASSTHRU JV	GAWA	SEASONED LEDGER	USD	0	-17,291,339	0
AGENCY REMICS/STRIPS-AMER	GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-3,466,433	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0

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OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
OTHER AMERICAS	H47W	CANADA FIRM SHORT GOV	USD	0	0	0
HG YANKEE CREDIT TRADING US	GAIA	MIDDLE EAST	USD	15,931,064	0	0
HG YANKEE CREDIT TRADING US	GAIA	MIDDLE EAST	USD	995,323	0	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	1,523,108	0
HG YANKEE CREDIT TRADING US	GM5T	MALAYCCR	USD	0	2,079,768	0
HY BONDS US	GM14	MOGAVERO HEALTHCARE	USD	0	290,430	0
HG ESOTERIC US	GM2U	ESOTERIC EMG MTS	USD	0	305,889	0
DERIVATIVES MORTGAGES	6ARQ	MDP COFI	USD	0	252,983	0
HG SHORT TERM CREDIT US	G1M3	COMMERCIAL PAPER (ASSET BACKED	USD	0	-1,652,000,000	0
AGENCIES	G16D	TREASURY CASH	USD	0	0	135,284,964
AGENCIES	G16D	TREASURY CASH	USD	0	0	175,628,998
AGENCIES	G17L	AGENCIES	USD	0	0	244,078,478
AGENCIES	G17L	AGENCIES	USD	0	0	334,119,455
AGENCIES	G17L	AGENCIES	USD	0	0	516,168,870
AGENCIES	GMGQ	AGY INDEX	USD	0	0	47,995,701
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	47,462,049
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	474,682,485
AGENCIES	GMK2	LONG AGENCIES	USD	0	0	673,557,429
SPECIAL OPPORTUNITIES GP	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	USD	0	0	0
SPECIAL OPPORTUNITIES GP	CDWL	UNICAPITAL-KITTY HAWK BACKSTOP	USD	0	690,785	0
PRIN FINANCE RESIDENTIAL	CPU1	SECURITY NATIONAL (ESOTERIC)	USD	0	0	0
PRIN FINANCE RESIDENTIAL	CPU1	SECURITY NATIONAL (ESOTERIC)	USD	0	10,081,981	0
PRIN FINANCE RESIDENTIAL	WDDQ	C-BASS FINANCING	USD	0	0	0
PRIN FINANCE RESIDENTIAL	WDDQ	C-BASS FINANCING	USD	0	119,199,582	0
PRIN FINANCE RESIDENTIAL	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	USD	0	0	0
PRIN FINANCE RESIDENTIAL	WDQQ	AEGIS 2006-1 ADVANCED FACILITY	USD	0	413,890	0
PRIN FINANCE RESIDENTIAL	WDRE	AEGIS 2005-3 ADVANCE LINE	USD	0	0	0
PRIN FINANCE RESIDENTIAL	WDRE	AEGIS 2005-3 ADVANCE LINE	USD	0	4,600,336	0
PRIN FINANCE RESIDENTIAL	WDVH	SECURITY NATIONAL SERV ADV FAC	USD	0	0	0
PRIN FINANCE RESIDENTIAL	WDVH	SECURITY NATIONAL SERV ADV FAC	USD	0	26,795,993	0
PRIN FINANCE RESIDENTIAL	WP80	SUBPRIME SECONDARY	USD	0	0	0
PRIN FINANCE RESIDENTIAL	WP80	SUBPRIME SECONDARY	USD	0	683,702,078	0
AVIATION FINANCE	C1TD	QANTAS AIR	USD	0	0	0
DISTRESSED & LEV EQ	GALQ	DALEV MTS ACCOUNT	USD	0	-1,541,365	0
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	20,732,168
OPTIONS PROP	6AMB	110 ITS	USD	0	0	72,370,736
OPTIONS VANILLA	6AHB	INFLATION INDEX BOND-COLOMBI	USD	0	0	197,374,734
OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	289,417,965
OPTIONS INFLATION	6A3W	OPTION MTS BONDS	USD	0	0	944,973,843
SHORT TERM US TREASURIES	G4TD	BORROWS VS CASH	USD	0	0	0
SHORT TERM US TREASURIES	GDCD	OFF THE RUN 2'S	USD	0	0	0
SHORT TERM AGENCIES	GPYZ	AGENCY BORROW TO MATURITY	USD	0	0	0
RATES PROP AMER	GDIW	LM PROP CASH CB	USD	0	0	0
COUPON TRADING	G46L	CASH	USD	0	0	0
RATES PROP AMER	G4T7	TREASURY/PROPRIETARY	USD	0	0	0

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RATES PROP AMER	G4TY	U.S. CASH	USD	0	0	0
MUNIS DERIVATIVES	5AZM		USD	0	27,680,000	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	0	-61,772,782	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	8,134,143	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,664,073	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,411,616	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	21,853,675	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	716,002	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	806,993	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,409,734	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,475,341	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,339,692	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	796,688	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	878,065	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	863,727	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	840,139	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	11,574,703	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	1,726,761	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	932,065	0	0
HY BONDS US	GAB0	HY TRAINS 2006-1 REPO	USD	2,601,359	0	0
SHORT TERM US TREASURIES	G173	LONG T-BILLS	USD	0	-2,940	0
SHORT TERM US TREASURIES	GACB	SHORT T-BILLS	USD	0	-390,040,226	0
SHORT TERM AGENCIES	G116	DISCO SECONDARY	USD	0	-136,324,668	0
M/B SPECIALS	G155	US TREASURIES	USD	0	-98,010,639	0
AGENCY CALLABLE	G10F	AGENCIES	USD	0	-9,880,000	0
AGENCY CALLABLE	G1VG	AGENCY CALLABLE MTN	USD	0	-501,548,362	0
AGENCY REMICS/STRIPS-AMER	GMZD	MORTGAGES	USD	0	-350,440,310	0
AGENCY REMICS/STRIPS-AMER	GMZD	MORTGAGES	USD	0	-119,341,574	0
CDO LIQUID ARB US	G18K	LD BOND OPTIONS	USD	0	-2,039,998	0
CDO ABS US	GMRY	CBO WAREHOUSE-DBZ	USD	0	-2,295,407	0
PRIME-AMERICAS	4ADB	NP FHA/VA WL'S	USD	0	-552,227	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	WM1A	REVERSE MORTGAGES	USD	0	-56,807,225	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	-10,631,250	0
CMBS-AMERICAS	WADY	COHEN'S WHOLE LOANS	USD	0	-463,424,566	0
CMBS-AMERICAS	WAKJ	LARGE LOAN RATE LOCKS	USD	0	-1,400,000,000	0
PRIME-AMERICAS	WAB1	DELAWARE BRIDGE	USD	0	-250,000,000	0
PRIME-AMERICAS	WADB	LEHMAN BROTHERS BANK	USD	0	-103,589,812	0
PRIME-AMERICAS	WM3N	PRIME SECONDARY	USD	0	-383,701,885	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	328,556,286	0
PRIME-AMERICAS	&DGUBH		USD	0	5,776,233,332	0
NON-PRIME-AMERICAS	&DGUMM		USD	0	1,103,313,374	0
NON-PRIME-AMERICAS	&DGUMMRM		USD	0	668,658,305	0
NON-PRIME-AMERICAS	&DGUMMSECONDS		USD	0	1,867,855,324	0

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NON-PRIME-AMERICAS	&DGUMZ	USD	0	187,827,701	0
HOUSE-RISK	&LBBREC1	USD	0	88,427,595	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	751,960	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	634,782	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	961,624	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	670,184	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	707,204	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	1,135,040	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	51,717,384	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	27,360,937	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	23,344,654	0
DIRECT PRINCIPAL INVESTMENTS A	H2CREDIT	USD	0	6,335,224	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	9,916,509	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	51,251,695	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	10,018,758	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	37,353	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	10,832,514	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	548,039	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	54,006	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	52,146	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	27,952,612	0
MINORITY STAKES IN HEDGE FUNDS	OSPRAIEINV	USD	0	108,340,029	0
DIRECT PRINCIPAL INVESTMENTS A	SKYBRIDGE	USD	0	10,015,952	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	557,426	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	59,128	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	5,821,703	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	51,420	0
ASSET MGT SEED AMERICAS	LBAIMMTM	USD	0	10,223,135	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	72,919,892	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	20,857,958	0
ASSET MGT SEED AMERICAS	MARKETNEUTRAL	USD	0	18,056,477	0
ASSET MGT SEED AMERICAS	CREDITARB	USD	0	25,049,289	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	669,313	0
QUANT AMERICAS	GLOMACMTM	USD	0	31,173,492	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	10,136,862	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

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M/B MORTGAGES	IBCAMORT	USD	0	0	0
FID CORP AMER	&15C	USD	0	0	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
CDO CLO PRIMARY US	&GASS	USD	0	514,876,855	0
DIRECT PRINCIPAL-AMERICAS	&AQUILINE	USD	0	6,108,150	0
BNC	&BNC	USD	0	2,766,702	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
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
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
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
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
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	1,103,830,648	0
DELTA ONE - NQUANTS	&VPP	USD	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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
SYN PRIME BROKER ASIA	GFSADJ40130	USD	0	0	0
EQ CORP ASIA	GFSADJ24384	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
KOREA RATES	GFSADJ41079	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 CLO SECONDARY US	&CDOBS22273	USD	0	0	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	1,490,614,810	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	432,328,954	0
CDO BESPOKE CORRELATION EUR	GFS29730FIN46	USD	0	462,184,909	0
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	5,000,000	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	548,723,484	104,109,790
CDO BESPOKE CORRELATION US	GFS30730CDOAJV	USD	0	548,723,484	104,109,790
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-7,941,227,684	0
TRAD PRIME BROKER AMERICA	GFSADJ77831	USD	0	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	4,269,597,828	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	3,568,176,282	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
PRIME-AMERICAS	&1GK	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

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DOM CORP INVEST	&Z32	USD	0	9,193,098	0
DOM CORP INVEST	&Z32	USD	0	21,343,591	0
DOM CORP INVEST	&Z32	USD	0	116,376,230	0
DOM CORP INVEST	&Z32	USD	0	0	0
COMMODITIES-EAGLE ENERGY	&EAGLE-ENERGY	USD	0	553,822,945	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
HEALTHCARE	SYHLC	USD	0	0	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	85,393,241	0
BASIC MATERIALS	LSYOIL	USD	0	152,328,400	0
OTHER	GFSADJ78501	USD	0	23,303,779	0
PRIN. TRAN.-AMERICAS	&AGK	USD	0	1,130,000	0
PRIN. TRAN.-AMERICAS	&MERDN	USD	0	2,167,370,000	0
CMBS-AMERICAS	&REITSC	USD	0	2,153,260,000	0
FX-OPTIONS AMERICAS	&C05	USD	0	1,185,832,025	0
FX-FORWARD AMERICAS	&IZZO	USD	0	647,508,920	0
FX-FORWARD AMERICAS	&IZZO	USD	0	572,399,564	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	689,530,887	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	1,160,000,000	0
CDO BESPOKE CORRELATION ASIA	&CDOASIABS	USD	0	4,667,897	0
HG EX-JAPAN	SCTASIALBSF	USD	0	18,125,052	0
HG EX-JAPAN	SCTASIALBSF	USD	0	5,837,935	0
ASIA LOCALS-FX	FXASIASWAPMTM	USD	0	60,120,510	0
FID DERIVS ASIA	DERIVLBSFSWMTM	USD	0	773,293,434	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	0
INSTITUTIONAL STCK LN-EUR	GFSEUR183ISL	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	3	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	9,804,614	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	11	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	1,059,140	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	KRW	0	34,721	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	652,753	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	KRW	0	231,793	0
FX-FORWARD AMERICAS	&FXFWDUSD	USD	0	731,373,849	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	118,476,502	0

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PRIN. TRAN.-AMERICAS	&AGK	USD	0	186,470,000	0
CMBS-AMERICAS	IBCASREIT	USD	0	871,000,000	0
SPML	&SPML	USD	0	1,190,895,110	0
SPML	&SPML	USD	0	386,293,777	0
PRIME-AMERICAS	&GAJB	USD	0	60,856,549	0
INSTITUTIONAL STCK LN-AMER	&I88	USD	0	0	0
ASSET MGT SEED AMERICAS	ARSOTHER	USD	0	2,415,000,000	0
HG JAPAN	&HORIZON2	USD	0	20,000,000	0
HG FIRM REL LOANS EQT EUR	NBEFRL 259460	USD	0	270,622,536	0
HY FIRM REL LOANS EQT EUR	NBEFRL 218630	USD	0	11,884,160	0
OTHER EUROPE NBM GROSS UP	NBEFRL 218640	USD	0	-11,884,160	0
OTHER EUROPE NBM GROSS UP	NBEFRL 511030	USD	0	-270,622,536	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
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 AMERICA	GFSADJ27936	USD	0	0	0
M/B EMG AMERICA	&BROKE	USD	0	0	0
M/B OTHER	&CFUDOD	USD	0	0	0
OTHER STR VOL AMERICAS	&SVC	USD	0	0	0
FX PROP AMER	&AAA	USD	0	0	0
EMG EUROPE	&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 SYND 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
NON JAPAN ASIA EQUITIES	GFSADJ29793	USD	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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
OTHER FLOW VOL AMERICA	&PVP	USD	0	28,091,384	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	1,504,869,739	0
OTHER FLOW VOL AMERICA	&PVP	USD	-73,934,633	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	-490,291,930	0	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	0	189,659,746	0
OTHER STR VOL AMERICAS	GFSADJ27555	USD	-556,510,678	0	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	291,190	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	0	1,115,162,038	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	0	129,033,352	0
OTHER STR VOL AMERICAS	GFSADJ25737	USD	-1,506,359,948	0	0
SINGLE STOCK - FLOW	VZCOLLCOLLAR	USD	-224,339,576	0	0
DIRECT PRINCIPAL-AMERICAS	&GENNX	USD	0	1,702,786	0
CDO CLO PRIMARY US	&GASS	USD	0	647,361,130	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	5,000,000	0
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
EMG EUROPE	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO CLO PRIMARY 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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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 HOUSE 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
TRAD PRIME BROKER ASIA	PBASIA	USD	0	0	0
JAPAN EQUITIES	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
MBS CAPTIVE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	USD	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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
ASIA SPECIAL SITUATIONS GROUP	&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 CORPORATE	&ENERGYGEN	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
DIRECT PRINCIPAL-AMERICAS	&NCT	USD	0	97,000,000	0
DOM CORP INVEST	&Z32	USD	0	193,729,900	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	533,878,570	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBI	USD	0	4,494,257	0
HY FRL-AMERICAS	HYFRLLBI	USD	0	8,988,512	0
HG FRL-AMERICAS	&CFR	USD	0	4,125,333	0
HG FRL-AMERICAS	&CFS	USD	0	93,747,657	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	46,873,829	0
HY-FIRM RELATIONSHIP LOANS	&FCFRL2	USD	0	-331,007,455	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	-140,621,483	0
HY FIRM RELAT LOANS AMER	IBADFRLHY	USD	0	56,091,772	0
HY FRL-AMERICAS	&FHA	USD	0	112,183,548	0
HY FIRM RELAT LOANS AMER	IBADHYFRLLBSF	USD	0	54,244,046	0
HG FIRM RELAT LOANS AMER	IBADHGFRLLBSF	USD	0	266,939,284	0
HY FRL-AMERICAS	HYFRLLBSF	USD	0	108,488,093	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	0	-943,491,847	0
HG FIRM RELAT LOANS AMER	&LBCBSUMI4	USD	0	192,576,677	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	0	381,028,020	0
HG FIRM RELAT LOANS AMER	IBADREFRL	USD	0	121,920,606	0
HG FRL-AMERICAS	&HJN	USD	0	243,841,212	0
HY-FIRM RELATIONSHIP LOANS	&BH8	USD	0	-13,482,769	0
HG FIRM RELATIONSHIP LOANS	&BH6	USD	0	-800,817,850	0
FIRM FINANCING ASIA	FFASIALBSF	USD	24,435,165	0	0
FIRM FINANCING ASIA	FFASIALBSF	USD	0	-458,616	0

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FIRM FINANCING ASIA	FFASIALBAC	USD	0	-823,201	0
FIRM FINANCING ASIA	FFASIALBIE	USD	606,958,790	0	0
FIRM FINANCING ASIA	FFASIALBIE	USD	0	-709,120	0
FIRM FINANCING ASIA	FFASIALBIE	USD	9,765,158,666	-46,137,516	0
FIRM FINANCING ASIA	0083FFASIA	USD	239,082,802	0	0
FIRM FINANCING ASIA	0083FFASIA	USD	13,308,854,243	0	0
ASIA LOCALS-FX	ALMCOREJV	USD	-17,843,040	0	0
FID DERIVS ASIA	&JGB	USD	17,843,040	0	0
JAPAN	MCDPOST21745	USD	0	-360,354,822	0
JAPAN	STFMCDALL45089	USD	0	360,354,822	0
KOREA	MCDPOST42377	USD	0	-32,651,768	0
KOREA	STFMCDALL45087	USD	0	32,651,768	0
KOREA	MCDPREVIEW	USD	0	32,651,768	0
KOREA	MCDPOST42377	USD	0	-198,095,887	0
KOREA	STFMCDALL45087	USD	0	198,095,887	0
KOREA	MCDPREVIEW	USD	0	198,095,887	0
GOVERNMENTS ASIA-YEN	GOVT	USD	0	-455,178,563	0
CDO BESPOKE CORRELATION ASIA	CDOASIA	USD	0	-839,281	0
HG EX-JAPAN	SCTASIA	USD	0	-2,649,576	0
JAPAN	GFSADJ21923	USD	0	360,354,822	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	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	-2,175,435	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-717,100	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-1,567,676	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	8,929,386	0
HG FRL-AMERICAS	HGFRLLBI	USD	-8,502,740	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,165,033	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	-28,251,529	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	405,019	0
HG FRL-AMERICAS	HGFRLLBI	USD	-5,336,216	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	29,575	0
HG FRL-AMERICAS	HGFRLLBI	USD	-254,334	0	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	11,774,455	0
HG FRL-AMERICAS	HGFRLLBI	USD	-6,344,266	0	0

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HG FRL-AMERICAS	HGFRLLBI	USD	0	930,200	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	5,635,451	0
HG FRL-AMERICAS	HGFRLLBI	USD	0	7,668	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
OTHER BANKING INDUST AMER	IBDMISC	USD	0	26,504,433	0
OTHER BANKING INDUST AMER	IBDMISC	USD	0	5,995,700	0
HG EX-JAPAN	&MIDEAST/00	USD	-1,115,781	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	1,999,718	0
HG EX-JAPAN	&MIDEAST/00	USD	0	16,758,734	0
HG EX-JAPAN	&MIDEAST/00	USD	-9,767,100	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	36,643,992	0
HG EX-JAPAN	&MIDEAST/00	USD	0	973,771	0
HG EX-JAPAN	&MIDEAST/00	USD	0	517,039	0
HG EX-JAPAN	&MIDEAST/00	USD	0	2,615,601	0
HG EX-JAPAN	&MIDEAST/00	USD	-5,851,883	0	0
HG EX-JAPAN	&MIDEAST/00	USD	0	275,124	0
HG EX-JAPAN	&MIDEAST/00	USD	0	647,078	0
HG EX-JAPAN	&MIDEAST/00	USD	0	857,186	0
HG EX-JAPAN	&MIDEAST/00	USD	-7,965,532	0	0
HG EX-JAPAN	&MIDEAST/00	USD	-497,662	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-1,115,781	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	1,999,718	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	16,758,734	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-9,767,100	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	36,643,992	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	973,771	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	517,039	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	2,615,601	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-5,851,883	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	275,124	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	647,078	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	0	857,186	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-7,965,532	0	0
HY CORPORATES EEMEA	&45471JVYANKEE	USD	-497,662	0	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	295,950,591	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	6,700,669,000	0
FINANCIAL ENG.-EUROPE	&FINENG	USD	0	7,982,622	0
EMG LM EUROPE	GFS27521DVMTM	USD	0	13,621,998	0
CDO BESPOKE CORRELATION EUR	GFS27926DVMTM	USD	0	13,421,028	0
ABS-SECONDARY-AMERICAS	&ABS2	USD	0	84,219,093	0
CMBS-AMERICAS	&AH2	USD	0	5,167,220	0
HG LATIN MARKETS	&RESERVRB	USD	0	14,023,153	0
CDO LIQUID ARB US	&VOL/LBIE	USD	0	60,918	0

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HY DERIVATIVES US	&HY/SCT/LBIE	USD	0	961,626	0
CDO CLO PRIMARY US	&ALL	USD	0	525,997	0
CDO CLO SECONDARY US	&CDOBS22273	USD	0	1,519,793	0
EXOTIC OPTIONS	&EXOTOPT	USD	0	3,259,806	0
FUND DERIVATIVES AMERICAS	GSFD	USD	0	14,215,423	0
US LONG OPTIONS	&DERIVFID	USD	0	94,835,502	0
US SWAPS	IBCASFDLF	USD	0	11,878,767	0
HG LOAN HOLDS	&LEGACYDFSTRX	USD	0	15,528,956	0
GLOBAL TRADING STRAT-AMER	CDSCARRY	USD	0	45,555,556	0
CDO CLO SECONDARY US	&CDOBS22415	USD	0	1,303,879,906	0
CMBS-AMERICAS	&AH2	USD	0	102,943,610	0
CDO BESPOKE CORRELATION EUR	GFS29729SFDMTM	USD	0	889,436,429	0
HY DERIVATIVES US	&HY/SCT/LBSF	USD	0	165,834,563	0
ABS DERIVATIVES	&LBSFDER	USD	0	2,917,284,491	0
HG FLOW TRADING US	&DSU	USD	0	20,260,684	0
FUNDS JV TRADING	&FUNDSJV	USD	0	250,522	0
RATES PROP EUROPE	&LIQUIDITYPROP	USD	0	59,352,879	0
DERIVATIVE CORPORATE	&CORECORPLBSF	USD	0	2,601,977,265	0
FINANCIAL ENG.-AMERICAS	&FRED	USD	0	28,030,417	0
FUNDS	GFSEUR61FUNDJV	USD	0	660,850	0
YE PROJECTS	GFSEUR183STR	USD	0	309,561	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	192,327,675	0
SPML	&SPML	USD	0	124,310,002	0
SPML	&SPML	USD	0	0	0
ASSET MGT SEED AMERICAS	INVLIBERTY	USD	0	17,545,942	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	-227,388,581	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-3,086,098,612	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-2,328,870,234	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	-135,954,855	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	-306,487,270	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-1,103,830,648	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	-4,264,439,266	0
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	4,264,439,266	0
JAPAN EQUITIES	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
JAPAN EQUITIES	GFSADJ27989	USD	0	0	0
STAT ARB SYNTHETICS ASIA	GFSADJ25141	USD	0	0	0
EQ CORP ASIA	GFSADJ24420	USD	0	0	0
JAPAN EQUITIES	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
JAPAN EQUITIES	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
DERIVATIVE CORPORATE	&CORECORP	USD	0	63,976,640	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	307,708,791	0
PASSTHRU JV	&GAC7	USD	0	1,657,664,293	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
FUND OF FUNDS AMERICAS	LBAIM	USD	0	40,208,064	0
M/B CORPORATES	&223	USD	0	0	0
STAT ARB FINCG ASIA	EQFINLBIEAS	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
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
EMG EUROPE	&AW4	USD	0	0	0
PROGRAM TRADING AMERICAS	MPMFBL9E	USD	0	0	0
HY LOAN HOLDS	&SIRITRXLBI	USD	0	0	0
CDO CLO PRIMARY 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 HOUSE ASIA	&NY1JD	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

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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
JAPAN EQUITIES	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
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
MBS CAPTIVE	&MORTGAGES	USD	0	0	0
GLB TRAD STR AS-TRANS PRI	GFSADJ27808	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
ASIA SPECIAL SITUATIONS GROUP	&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

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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 CORPORATE	&ENERGYGEN	USD	0	0	0
UNASSIGNED	&AT1	USD	0	0	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	0	0
EQ STRATEGIC INVESTMENTS	NBTECH	USD	0	53,865,000	0
GLOBAL TRADING STRAT-AMER	&Z13	USD	0	-5,505,190	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	-8,048,827	0
HG FLOW TRADING US	&101	USD	0	-1,312,398	0
OTHER FLOW VOL AMERICA	GFSADJ24160	USD	0	-3,843,243	0
INSTITUTIONAL STCK LN-AMER	GFSADJ24173	USD	0	-5,615,171	0
HG HYBRID CAPITAL US	&12Q	USD	0	-1,553,127	0
RISK ARB AMERICAS	GFSADJ24604	USD	0	-6,736,792	0
HEALTHCARE	SYHLC	USD	0	-459,063	0
AMM	&AMM	USD	0	-900,662,517	0
PROGRAMS BLIND RISK	&BRP	USD	0	-374,920	0
EQUITY STRATEGY LONG SHORT	&PLP	USD	0	-9,976,699	0
HY DERIVATIVES US	&HYSCTTRFLBI	USD	0	-2,587,388	0
PRINCIPAL STRATEGIES	&GPS	USD	0	-2,602,759	0
CAPITAL STRUCTURE ARB	&CARBLBI	USD	0	-18,726,035	0
PRINCIPAL FIN-BROWNBACK	&HGCM	USD	0	-551,135	0
PHELPS-CREDIT	&316	USD	0	-2,191,344	0
REAL IVOL	&FVE	USD	0	-79,410,763	0
OPPORTUNITY FUND	&OPF	USD	0	-8,687	0
HG CREDIT STRATEGY US	&HGQTCRN/LBI	USD	0	-1,613,714	0
CDO CREDIT STRATEGY US	&9311760012	USD	0	-1,613,714	0
DISTRESSED & LEV EQ	DPRBS	USD	0	-5,100,787	0
HY BONDS SYND US	&HYF	USD	0	-1,291,370	0
TECHNOLOGY	LSYTEC	USD	0	-2,665,136	0
BASIC MATERIALS	GFSADJ75381NO	USD	0	-401,290	0
OTHER CONVERTS AMERICAS	GFSADJ77001	USD	0	-45,416	0
EVENT DRIVEN FACILITATION	&IDG	USD	0	-5,789,943	0
OTHER	GFSADJ78501	USD	0	-6,168	0
ASIA SPECIAL SITUATIONS GROUP	&KUMHOJV	USD	0	159,757,187	0
HG EX-JAPAN	&INDIA1/183	USD	0	37,457,792	0
ASIA SPECIAL SITUATIONS GROUP	&HYINDIA/187	USD	0	-37,457,792	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	22,877,433	0
HY JAPAN	&4JAPAN/LBCAP3	JPY	0	47,181	0
HY JAPAN	&3JAPAN/LBCAP3	JPY	0	145,825	0
HY JAPAN	&3JAPAN/LBCYK	JPY	0	274,722,506	0
HY JAPAN	&4JAPAN/LBCYK	JPY	0	127,850,219	0
HY JAPAN	&2JAPAN/LBCYK	JPY	0	17,185,063	0
HY JAPAN	&4JAPAN/LBAYK	JPY	0	1,111,032	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	KRW	0	3,230,758	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI1/NPLS	USD	0	1,024,911	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS	KRW	0	382,854	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	KRW	0	6,452,829	0

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ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS	USD	0	410,965	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS	KRW	0	2,555,872	0
ASIA SPECIAL SITUATIONS GROUP	&PHPNPL059C	PHP	0	27,067,643	0
ASIA SPECIAL SITUATIONS GROUP	&FALCON/337	THB	0	4,824,709	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	-56,396,334	0	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	53,879,568	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	-3,341,645,630	0	0
SINGLE STOCK EXOTICS	GFSEUR61VOL	USD	0	2,189,902,173	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR61DIV	USD	0	1,286,646	0
SINGLE STOCK	GFSEUR61FLVOL	USD	-164,881,716	0	0
SINGLE STOCK	GFSEUR61FLVOL	USD	0	94,402,277	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	-4,287,970	0	0
SINGLE STOCK EXOTICS	GFSEUR928VOL	USD	0	363,151,879	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	-1,679,963,166	0	0
SINGLE STOCK EXOTICS	GFSEUR183VOL	USD	0	1,161,614,183	0
FACILITATION	GFSEUR183CNV	USD	0	2,146,261	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	-149,454	0	0
SYN PRIME BROKER EUR	GFSEUR183SPB	USD	0	2,203,261	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	-3,534,239	0	0
YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV	USD	0	72,945,834	0
SINGLE STOCK	GFSEUR183FLVOL	USD	-2,191,731,408	0	0
SINGLE STOCK	GFSEUR183FLVOL	USD	0	707,317,490	0
SINGLE STOCK EXOTICS	GFSEUR920VOL	USD	0	6,348,406	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	-412,766,692	0	0
SINGLE STOCK EXOTICS	GFSEURA80VOL	USD	0	16,458,201	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	&Z40	USD	0	408,095,210	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	232,974,714	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	899,325	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	8,909	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	8,984,698	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	145,100,000	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	839,781,284	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	7,194,870	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	20,843,179	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	-7,764,323	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	-110,892,933	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	417	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	8,981,099	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	91,139,065	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	21,300,000	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	123,070,589	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	10,727,000	0

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VENTURE CAPITAL AMERICAS	&Z30	USD	0	8,869,485	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	582,511	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	26,629,562	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	88,583,065	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	165,454,713	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	29,237,431	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	245,900,000	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	1,122,923,896	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	24,210,048	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	54,189,856	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	12,905,251	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	39,930,866	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	31,856,014	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	80,985,011	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	49,349,864	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	78,527,803	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	315,180,488	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	110,250,000	0
VENTURE CAPITAL AMERICAS	&Z40	USD	0	0	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	185,865,183	0
VENTURE CAPITAL AMERICAS	&Z30	USD	0	597,975,087	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
DISTRESSED & LEV EQ	DFLBS	USD	-14,101	0	0
DISTRESSED & LEV EQ	DFLBS	USD	0	1,530,657	0
DISTRESSED & LEV EQ	DPRBS	USD	-7,565,695	0	0
DISTRESSED & LEV EQ	DPRBS	USD	0	18,450,950	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	-15,131,390	0	0
HY DISTRESSED US	&HYDEQTYPRPJV	USD	0	36,901,900	0
HY DISTRESSED US	&HYDEQUITYJV	USD	-28,202	0	0
HY DISTRESSED US	&HYDEQUITYJV	USD	0	3,061,314	0
PORTFOLIO JV	LEJV	USD	-14,101	0	0
PORTFOLIO JV	LEJV	USD	0	1,530,657	0
PORTFOLIO JV	LEJVPRIN	USD	-7,565,695	0	0
PORTFOLIO JV	LEJVPRIN	USD	0	18,450,950	0
UK PLATFORMS	&PREFEMCDPRE	USD	0	0	0
DOM CORP INVEST	&Z32	USD	0	0	0
TRAD PRIME BROKER ASIA	TPBJPY	USD	0	0	673,556,809
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-4,845,732,441
PRIN. TRAN.-EUROPE	&GOLFFIN46	EUR	0	-13,928,251	0
PRIN. TRAN.-EUROPE	&HARLEYFIN46	GBP	0	-1,129,657	0
DERIVATIVE CORPORATE	&CORECORP	USD	0	0	0
FUND DERIVATIVES	GFS29478DVMTM	USD	0	0	0
FUND OF FUNDS AMERICAS	LBAIM	USD	0	0	0
TELECOM/MEDIA	GFSADJ27643	USD	0	0	0

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STAT ARB FINCG AMER	GFSADJ47612	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
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
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	57,143,005	0
HG FRL-AMERICAS	&LBCBSUMI6	USD	0	57,143,005	0
HG FIRM RELAT LOANS AMER	IBADREFRL	USD	0	114,286,010	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	4,698,611	0
HG FIRM RELATIONSHIP LOANS	&LBCBSUMI2	USD	0	4,698,611	0
HG FIRM RELAT LOANS AMER	&LBCBSUMI4	USD	0	9,397,222	0
HG FRL-AMERICAS	GFSADJ25142	USD	0	16,343,951	0
HG FIRM RELAT LOANS AMER	&HGLOANS	USD	0	32,687,902	0
HG FIRM RELATIONSHIP LOANS	&FCFRL1	USD	0	16,343,951	0
OTHER STR VOL AMERICAS	GFSADJ24242	USD	0	43,580,833	0
FUNDS	GFSEUR61FUNDJV	USD	0	569,723,858	0
MUNIS DERIVATIVES	IBCADMUNIDERIV	USD	0	-1,642,000	0
MUNIS DERIVATIVES	&SE5	USD	0	1,542,941,070	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
TRAD PRIME BROKER AMERICA	GFSADJ27936	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 EUROPE	GFSEUR183TPB	USD	0	0	0
TRAD PRIME BROKER EUROPE	GFSEUR183TPB	USD	0	0	-3,275,715,130
TRAD PRIME BROKER AMERICA	GFSADJ27936	USD	0	0	2,602,158,321
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	10,804,425	0
DIRECT PRINCIPAL-ASIA	&TAJINVESTMENT	USD	0	146,000,000	0

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YIELD ENHAN EQ FIN EUROPE	GFSEUR183DIV		USD	0	0	0
TAL CORPORATE	TALACCR		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI2/NPLS		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI4/NPLS		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI8/NPLS		USD	0	0	0
HY JAPAN	&JAPAN/LBCAP3		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI5/NPLS		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&WOORI6/NPLS		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&FALCON/240		USD	0	0	0
HY JAPAN	&JAPAN/LBAYK		USD	0	0	0
HY JAPAN	&JAPAN/LBCYK		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&LBOPP		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&20812HUARONG		USD	0	0	0
HY JAPAN	&JAPAN/LBDYK		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&HYII/KOREA		USD	0	0	0
HY JAPAN	&JAPAN/LBEYK		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&DITC		USD	0	0	0
ASIA SPECIAL SITUATIONS GROUP	&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	24,686	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	29,230,059	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	618,101,516	0
ENERGY CORPORATE	&ENERGYCORP		USD	0	36,133,664	0
PROGRAM TRADING AMERICAS	GFSADJ23117NO		USD	0	-99,565,899	0
BASIC MATERIALS	GFSADJ75381NO		USD	0	-111,592,529	0
STAT ARB SYNTHETICS AMERICAS	GFSADJ43387NO		USD	0	-258,255,148	0
OTHER STR VOL AMERICAS	GFSADJ24242		USD	0	-12,667,940	0
OTHER FLOW VOL AMERICA	93115587	ETF TRADING	USD	0	764,000	
PROGRAM TRADING AMERICAS	93115541	RESIDUAL RISK (EQ 79)	USD	0	136,356	
TECHNOLOGY	93115743	NEUBERGER BERGMAN PAM	CAD	0	43,535	
TECHNOLOGY	93115743	NEUBERGER BERGMAN PAM	USD	0	116,315	
HG HYBRID CAPITAL US	93116083	DAN CROWLEY-AIRLINES	USD	0	8,724	
SINGLE STOCK - FLOW	93111539	C/O LEHMAN BROTHERS	USD	0	541,140	
SINGLE STOCK - FLOW	93117174	N-RTL1	USD	0	169,500	
SINGLE STOCK - FLOW	93117175	N-NRG1	USD	0	512	
SINGLE STOCK - FLOW	93117177	N-BOX	USD	0	427,500	
FACILITATION	93117707	OD2	USD	0	19,391	
SYN PRIME BROKER AMER	95121005	LB SPECIAL FINANCING N-B2BNAS	USD	0	594,179	
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	1,417,082	
GLOBAL TRADING STRAT-AMER	95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	26,113,797	
GLOBAL TRADING STRAT-AMER	93114200	MERGERS INVTMT TRD A/C LONG	USD	0	0	20,528,869
GLOBAL TRADING STRAT-AMER	93114331	RISK ARB HIGH YIELD TRD BLCKED	USD	0	0	14,305,832
DELTA ONE - NQUANTS	93116092	QUANTS 7	USD	0	0	751
PROGRAM TRADING AMERICAS	93111517	PROGRAMS AVERAGE PRICE #1	USD	0	0	1,196
PROGRAM TRADING AMERICAS	93111519	LONDON PROGRAM AVG PRICE	USD	0	0	12,766
PROGRAM TRADING AMERICAS	93111519	LONDON PROGRAM AVG PRICE	USD	0	0	2,624,064
PROGRAM TRADING AMERICAS	93111532	ASIAN PROGRAM AVG PRICE	USD	0	0	59,030

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PROGRAM TRADING AMERICAS	93114444	BGI AVG PRICE	USD	0	0	87,327
INSTITUTIONAL STCK LN-AMER	93117870	ISL PROP ACCOUNT	USD	0	0	2,215,362
EVENT DRIVEN FACILITATION	93111530	LEHMAN BROTHERS INC	USD	0	0	4,663,530
TECHNOLOGY	93115314	AVERAGE PRICE	USD	0	0	148,400
TECHNOLOGY	93115743	NEUBERGER BERGMAN PAM	USD	0	0	14,736
TECHNOLOGY	93117754	IAN LINDE NASDAQ	USD	0	0	2,182
AMM	93113109	AMM LBI	USD	0	0	111,572
AMM	93113109	AMM LBI	USD	0	0	9,888,540
AMM	93113114	AMM LBI	USD	0	0	2,655
AMM	93117297	N-AMM2 TMS HEDGE ACCOUNT	USD	0	0	4,540
EQUITY STRATEGY LONG SHORT	93117639	MARK MAY MMI	USD	0	0	7,916,607
EQUITY STRATEGY LONG SHORT	93117046	FUNDAMENTAL L/S TEAM	USD	0	0	414,358
EQUITY STRATEGY LONG SHORT	93117047	FUNDAMENTAL L/S TEAM	USD	0	0	185,285
PROGRAMS BLIND RISK	93115545	PROP TRADING	USD	0	0	5,113
GUARANTEED OPEN/CLOSE	93116424	FINANCIAL SWAP	USD	0	0	16
SINGLE STOCK - FLOW	93117175	N-NRG1	USD	0	0	5,021,412
SINGLE STOCK - FLOW	93117176	N-FIN	USD	0	0	7,463,802
SINGLE STOCK - FLOW	93117491	N-SOF TMS HEDGE ACCOUNT	USD	0	0	204,898
SINGLE STOCK - FLOW	93117491	N-SOF TMS HEDGE ACCOUNT	USD	0	0	361,255
SECTOR TRADING	93117614	3QQ	USD	0	0	20,074
PRINCIPAL	93117750	CENTRAL LONG/SHORT	USD	0	0	2,798,576
INDEX ARB	93111571	INDEX ARB DESK JF1	USD	0	0	178,953
INDEX ARB	93111571	INDEX ARB DESK JF1	USD	0	0	4,271,670
INDEX - FLOW	93113117	CUSTOMER FLOW INDEX	USD	0	0	34,524
OTHER STR VOL AMERICAS	95121727	STRUCTURED FLOW VOL	USD	0	0	28,911,855
SYN PRIME BROKER AMER	93920232	LBSF N-PR2	USD	0	0	270,815
SYN PRIME BROKER AMER	93920237	PRBK	USD	0	0	97,758
SYN PRIME BROKER AMER	93920238	PRPH	USD	0	0	326,949
SYN PRIME BROKER AMER	95121001	LB SPECIAL FINANCING N-SP100	USD	0	0	3,735,791
SYN PRIME BROKER AMER	95121005	LB SPECIAL FINANCING N-B2BNAS	USD	0	0	146,808,464
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	0	513,528
SYN PRIME BROKER AMER	95121043	ETF SPY	USD	0	0	64,927,615
SYN PRIME BROKER AMER	95121668	HEDGE	USD	0	0	7,897
SYN PRIME BROKER AMER	95121669	ETF DIA	USD	0	0	5,600,725
SYN PRIME BROKER AMER	95121670	WF2	USD	0	0	748,735
SYN PRIME BROKER AMER	95121751	PRUT	USD	0	0	722,994
SYN PRIME BROKER AMER	95121753	WF11	USD	0	0	318,171
SYN PRIME BROKER AMER	95121867	CI ELECTRONIC	USD	0	0	24,519
SINGLE STOCK EXOTICS	95121711	L-EXNLBSF	USD	0	0	1,020,165
STAT ARB SYNTHETICS AMERICAS	95121552	STAT ARB FLIP	USD	0	0	39,905
STAT ARB SYNTHETICS AMERICAS	95121552	STAT ARB FLIP	USD	0	0	7,777,170
STAT ARB SYNTHETICS AMERICAS	95121609	STAT ARB FLIP	USD	0	0	1,566
STAT ARB SYNTHETICS AMERICAS	95121662	STAT ARB FLIP	USD	0	0	26,456
STAT ARB SYNTHETICS AMERICAS	95126143	STAT ARB FLIP	USD	0	0	1,170,401
INDEX EXOTICS	95121626	LBSF	USD	0	0	870
SINGLE STOCK EXOTICS	95121622	LBSF	USD	0	0	2,322,729
SINGLE STOCK EXOTICS	95126107	LBSF	USD	0	0	6,896,872
SINGLE STOCK EXOTICS	95126108	L-EXMLBSF	USD	0	0	6,963,210
INDEX EXOTICS	95121587	LBSF	USD	0	0	843,993

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SINGLE STOCK EXOTICS	95121586	LBSF	USD	0	0	3,758,710
SINGLE STOCK EXOTICS	95121577	LBSF	USD	0	0	5,779,274
INDEX EXOTICS	95121578	LBSF	USD	0	0	5,837
VAR/SWAPS CORRELATION	95121538	L-WGILBSF	USD	0	0	440
SINGLE STOCK EXOTICS	95121540	LBSF	USD	0	0	988,384
SINGLE STOCK EXOTICS	95121721	L-EXH	USD	0	0	3,846
SINGLE STOCK EXOTICS	95121850	L-EX1LBSF	USD	0	0	266,409
SINGLE STOCK EXOTICS	95121853	L-EX4LBSF	USD	0	0	880,514
INDEX EXOTICS	95121712	L-SWXLBSF	USD	0	0	2
SINGLE STOCK EXOTICS	95121722	L-EXQ	USD	0	0	7,129,852
INDEX - FLOW	95126145	N-KDS TMS ACCOUNT	USD	0	0	4,471,118
SINGLE STOCK - STR	93920105	LBSF N-DPE	USD	0	0	35,042,115
SINGLE STOCK - STR	95121585	LBSF JEL	USD	0	0	1,724
CORRELATION - STR	95121596	COR-LBSF	USD	0	0	1,020,618
CORRELATION - STR	95121794	N-USL	USD	0	0	3,445,023
CORRELATION - STR	95121795	N-USM	USD	0	0	93,383
CORRELATION - STR	95121796	N-USS	USD	0	0	13,633
SINGLE STOCK - FLOW	93920110	LBSF N-EMC	USD	0	0	1,366
SINGLE STOCK - FLOW	93920138	LBSF N-SEC	USD	0	0	12,983
SINGLE STOCK - FLOW	95126118	N-EM4	USD	0	0	10,192
SINGLE STOCK EXOTICS	95121770	L-EXZLBSF	USD	0	0	161
SINGLE STOCK EXOTICS	95121852	L-EX3LBSF	USD	0	0	17,809,270
INDEX EXOTICS	95125150	TUEV CERTIFICATES	USD	0	0	123,108
CORRELATION - FLOW	95200026	N-IVOL TMS ACCOUNT	USD	0	0	656,645
OPPORTUNITY FUND	95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	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	-364	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	880,096	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-19,980,199	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	30,077,103	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-5,441,046	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	5,463,729	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-8,694,207	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	9,777,471	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-839,426	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-11,615,586	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	2,598,482	0	0
HY DISTRESSED US	93115647	JV ARB-SHIPPING	USD	0	-156,187	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	2,175,435	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	717,100	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	1,567,676	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-8,929,386	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	8,502,740	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-405,019	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-29,575	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	254,334	0	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-9,813,930	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	6,344,266	0	0

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HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-5,635,451	0
HY DISTRESSED US	93116006	MCDONALD/GATWARD J/V	USD	0	-7,668	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	-880,096	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	19,980,199	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-30,077,103	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	5,441,046	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-5,463,729	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	8,694,207	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-9,777,471	0	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	839,426	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	0	11,615,586	0
HG FLOW TRADING US	93111242	LEHMAN BROTHERS	USD	-2,598,482	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	364	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	28,251,529	0	0
HG FIRM RELATIONSHIP LOANS	93114453	FRLS-CORPORATES HEDGE	USD	0	-1,960,525	0
HG FIRM RELATIONSHIP LOANS	93115470	WCOM-CORP HEDGE	USD	0	-930,200	0
HG FIRM RELATIONSHIP LOANS	93115477	SONOCO-CORP HEDGE	USD	5,336,216	0	0
HG FIRM RELATIONSHIP LOANS	93115918	BANK LOAN HEDGE 2	USD	5,165,033	0	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	1,227,667	0	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-4,184,187	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	0	-10,309,380	0
HG CREDIT STRATEGY US	93117641	CS CREDIT DIRECTIONAL TMS	USD	109,120	-2,882,564	0
HG CREDIT STRATEGY US	93117672	CS CREDIT CAPARB TMS	USD	0	-2,620,000	0
HG CREDIT STRATEGY US	93117672	CS CREDIT CAPARB TMS	USD	0	-749,137	0
CDO CREDIT STRATEGY US	93117600		USD	-613,833	0	0
CDO CREDIT STRATEGY US	93117600		USD	0	3,402,093	0
CDO CREDIT STRATEGY US	93117600		USD	0	5,154,690	0
CDO CREDIT STRATEGY US	93117600		USD	-54,560	1,815,851	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	-613,833	0	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	3,402,093	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	5,154,690	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	-54,560	1,815,851	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	27,628,835	0
CDO CREDIT STRATEGY US	95121724		USD	0	2,777,495	0
CDO CREDIT STRATEGY US	95121724		USD	0	4,166,667	0
HY CREDIT STRATEGY US	95121723		USD	0	27,628,835	0
HY CREDIT STRATEGY US	95121723		USD	0	2,777,495	0
HY CREDIT STRATEGY US	95121723		USD	0	4,166,667	0
HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-55,257,670	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

HG CREDIT STRATEGY US	95121709	CREDIT STRATEGY LB1	USD	0	-5,554,990	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 MIAMI	93117733	LEHMAN BROTHERS INC	USD	0	-2,036	0
HY PROP CDO US	93117228	CDO PROP EQUITY TRADING	USD	0	-365,197	0
CDO PE AMERICAS	93117085	LB CDO PE FUND	USD	0	-1,367,385	0
HG FLOW TRADING SYND US	93102984	CORPORATE SYNDICATE	USD	0	-216,771	0
SINGLE STOCK - FLOW	93117177	N-BOX	USD	0	-1,014,457,763	0
HY CREDIT STRATEGY US	93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	-1,613,714	0
PRINCIPAL	93117053	PRO-A/C CONV SEC TRADING	USD	0	-1,449,048	0
JV TRADING	93117961	N-FVC TMS ACCT	USD	0	-498,686	0
INDEX - FLOW	93111514	LEHMAN BROTHERS INC	USD	0	-956,047,165	0
CORRELATION - FLOW	93114714	PROP TRADING	USD	0	-79,297,750	0
EQUITY LONG/SHORT	93117840	EQUITY LONG/SHORT	USD	0	-42,958	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
HG FLOW TRADING US	93117338	WILLIAM FENWICK	USD	0	-10,787,374	0
PROPRIETARY	93161450	HOUSING	USD	0	-46,578,707	0
SECONDARY HIGH YIELD	93160250	TAXABLE-MUNI	USD	0	-65,269,214	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Net Reverse	Reverse Repo Allocation	Gilts Adjustment	Borrows	Cash Borrow Allocation	Lockup 15C3	FASB 140	Net Margin Debit	Seg Cash Balance
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0	0	0	0	6,268,855	0	0	0	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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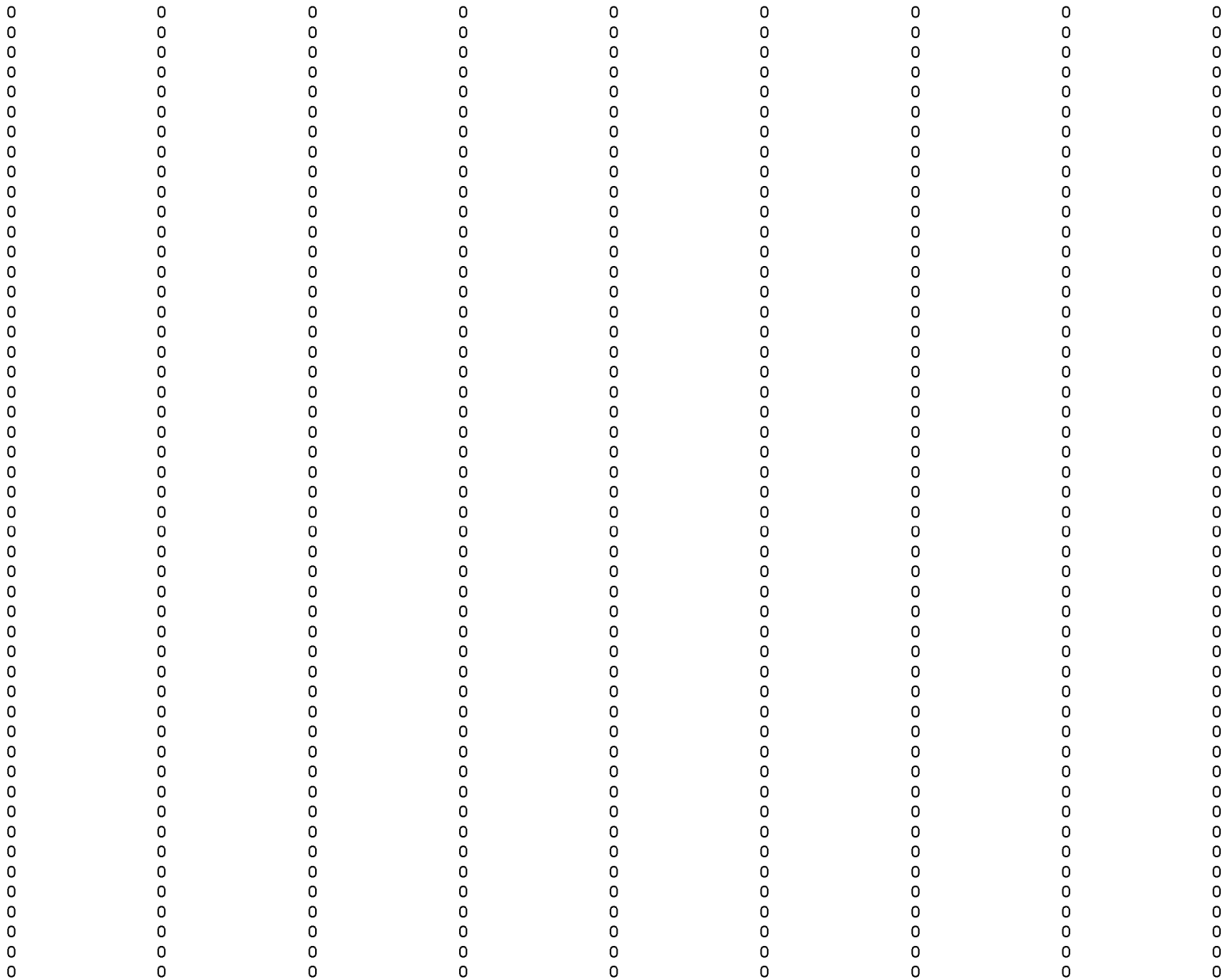
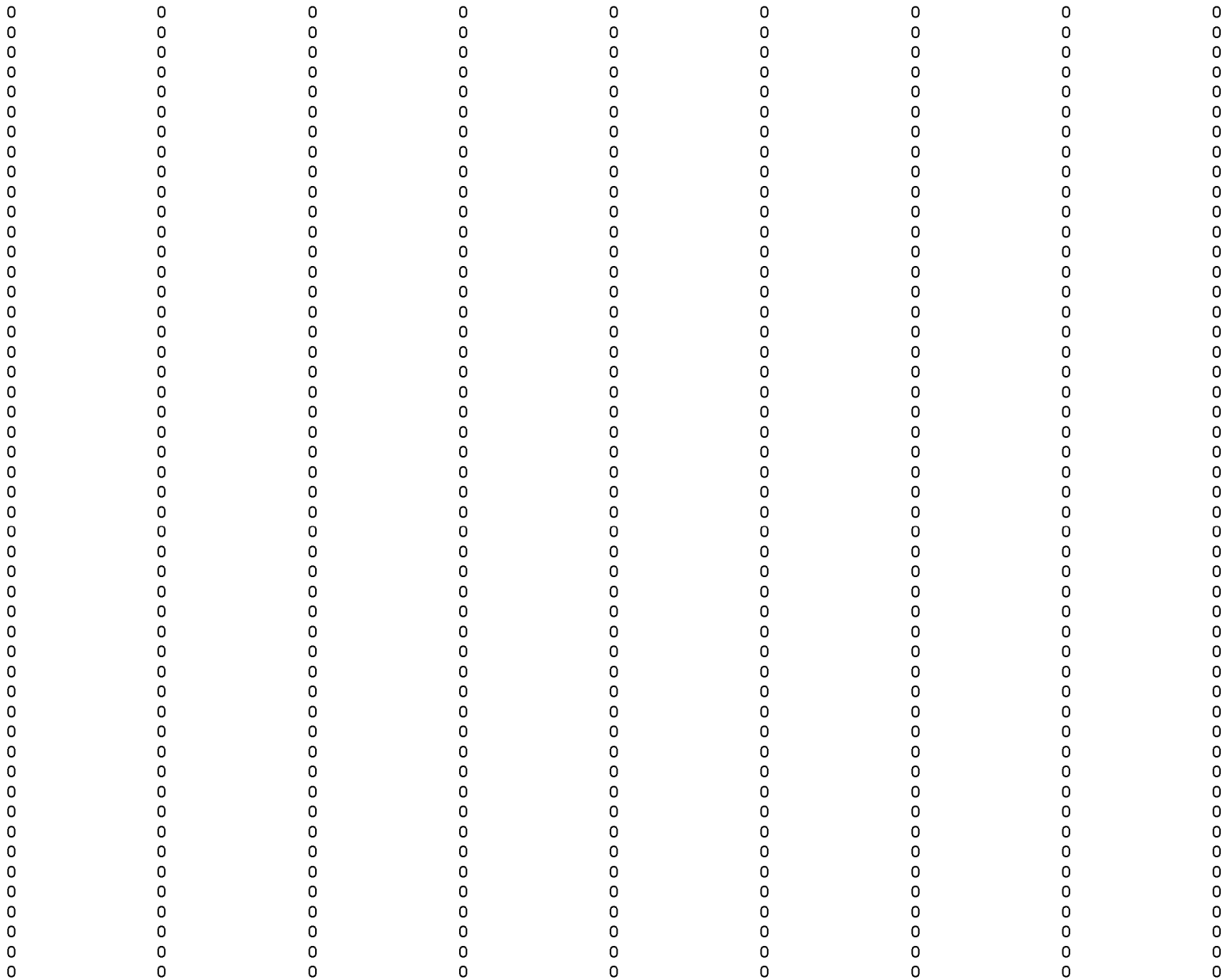
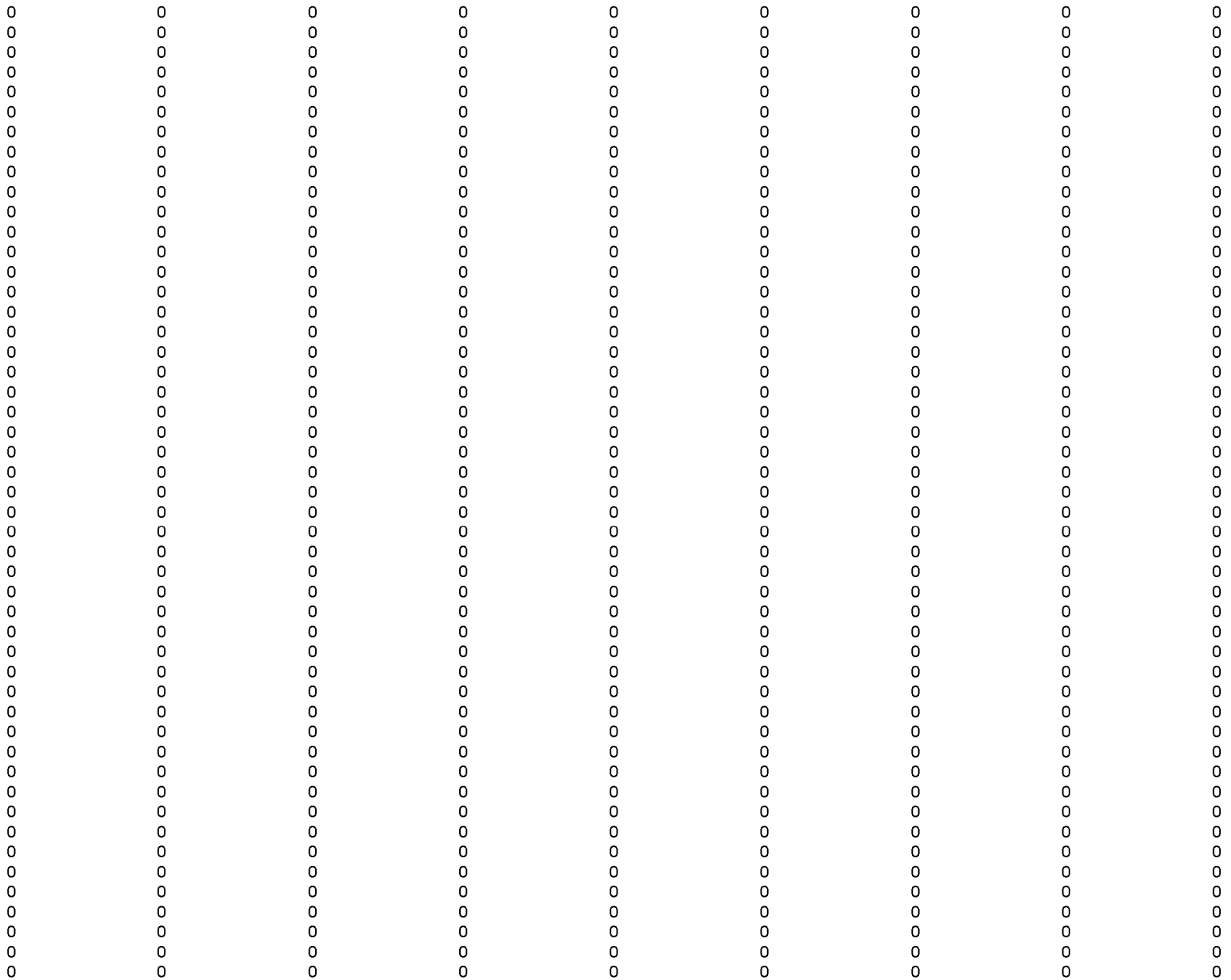
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



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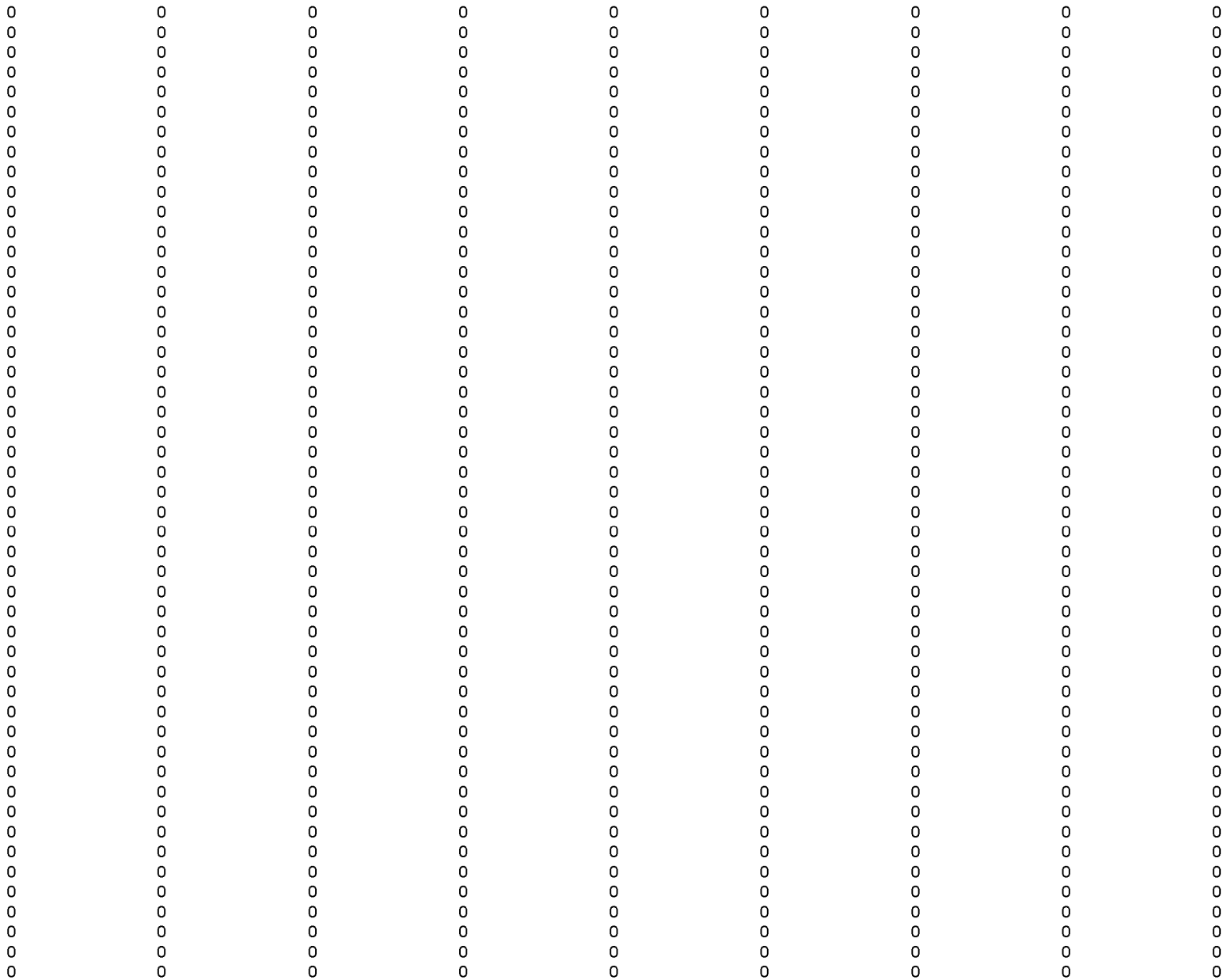

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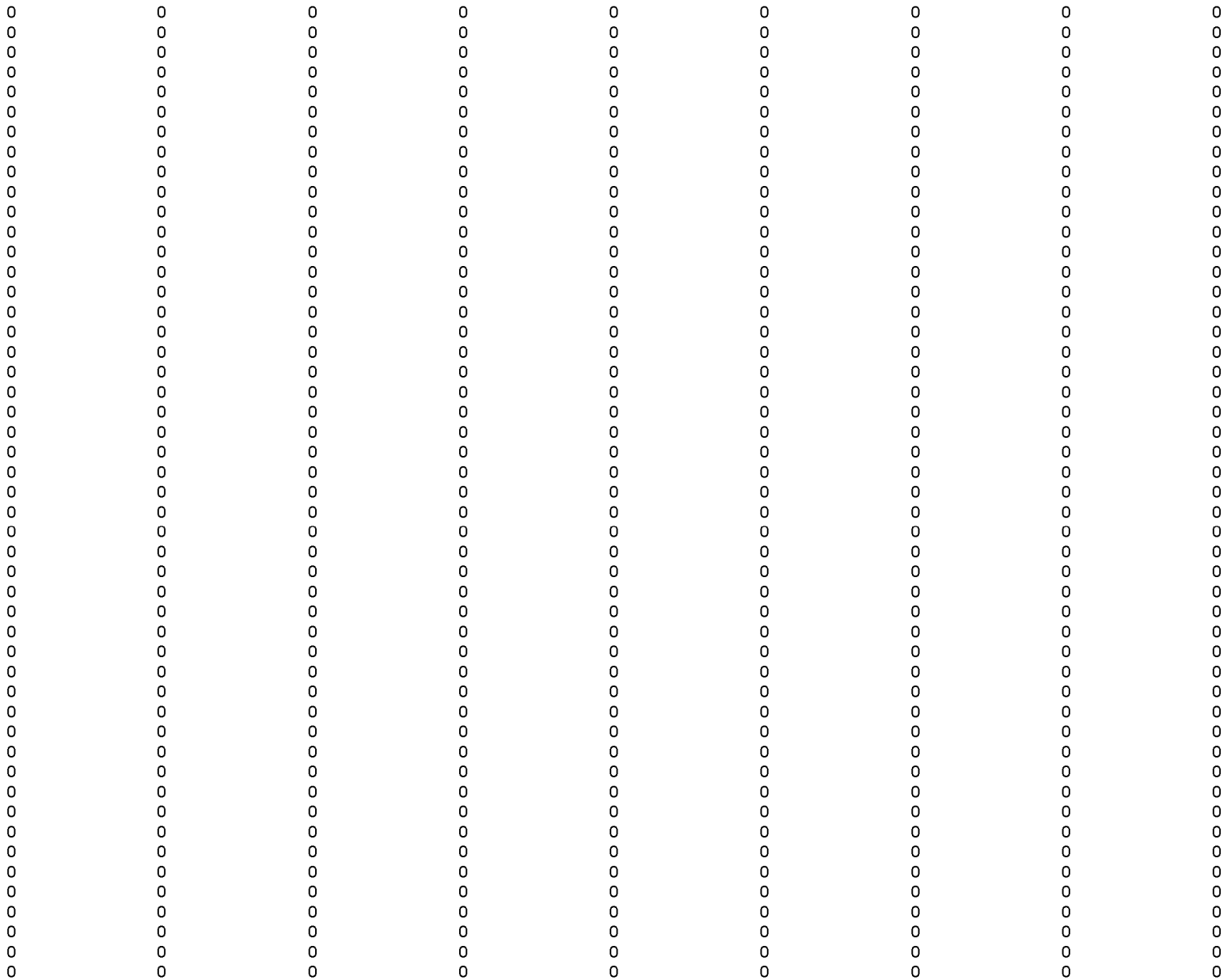
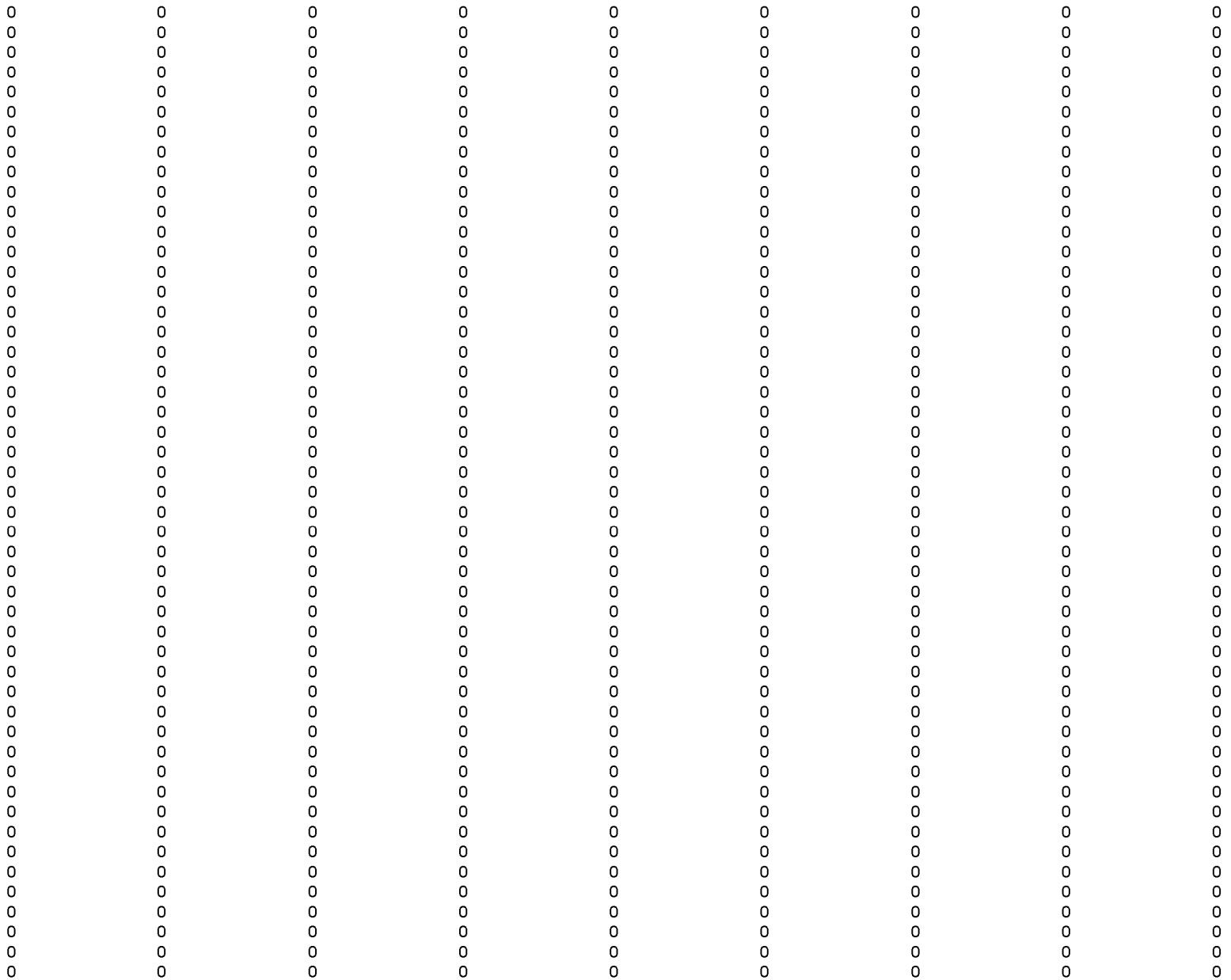


FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	-19,534,199	0	0	0	0	0	0	0
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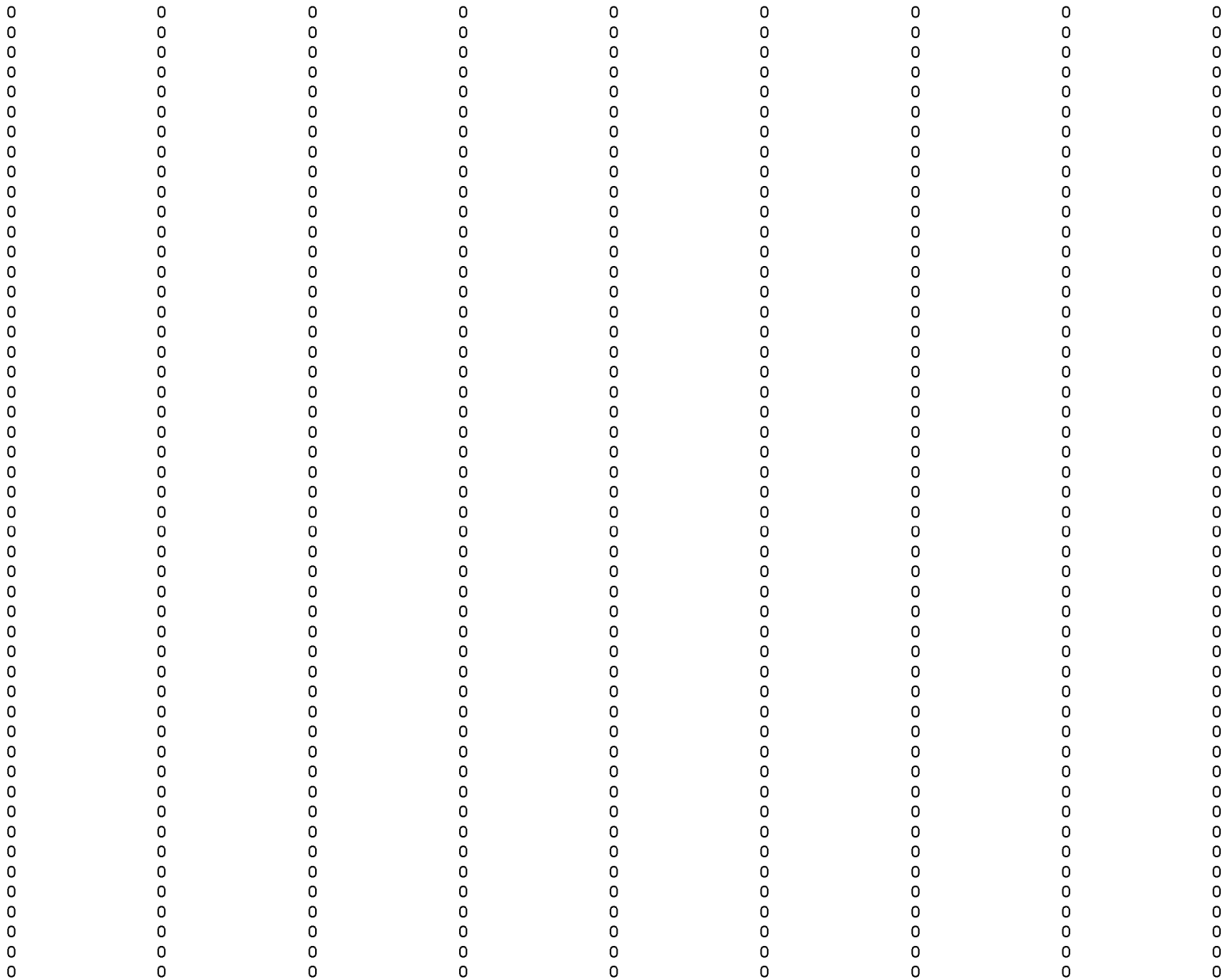
0	0



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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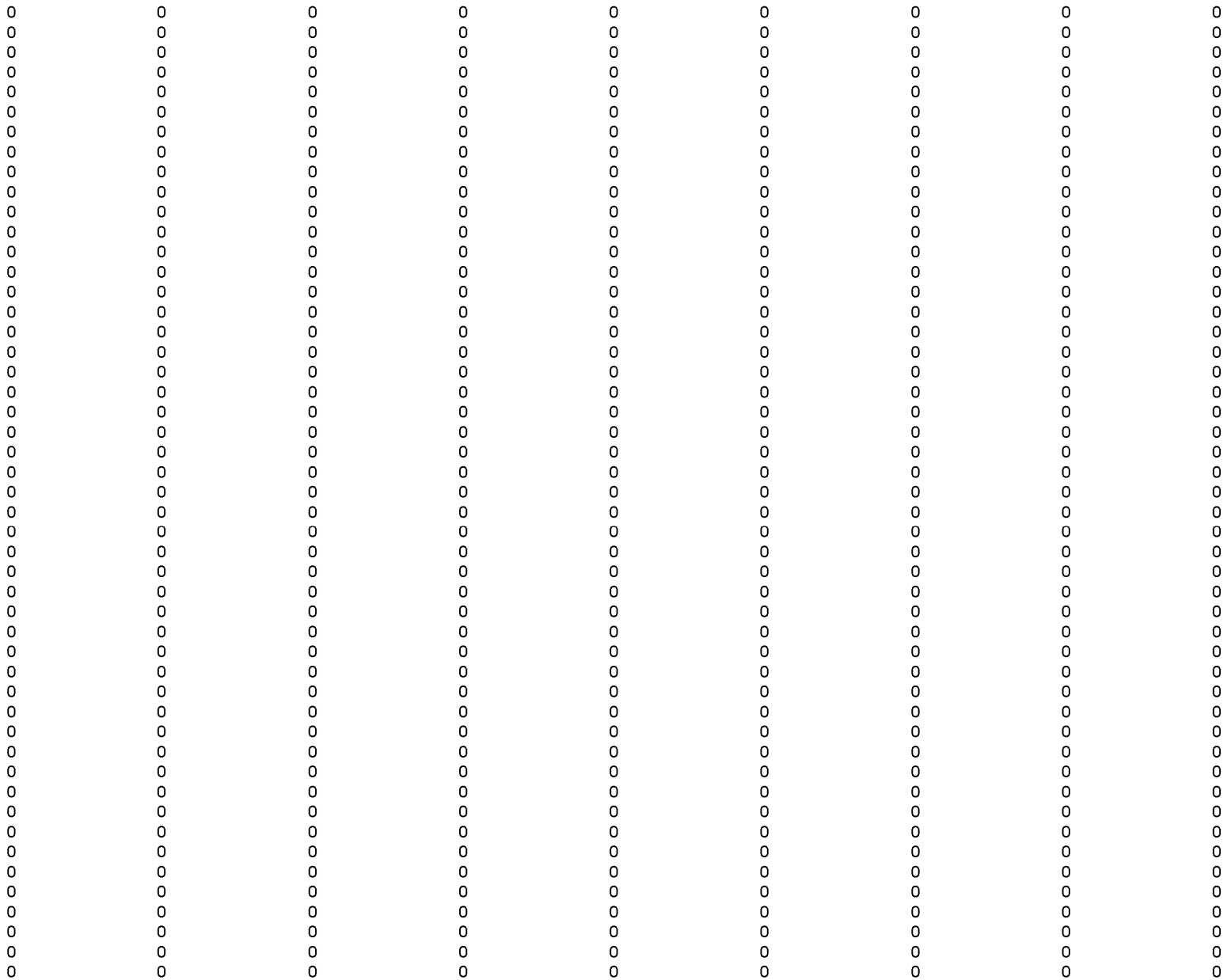

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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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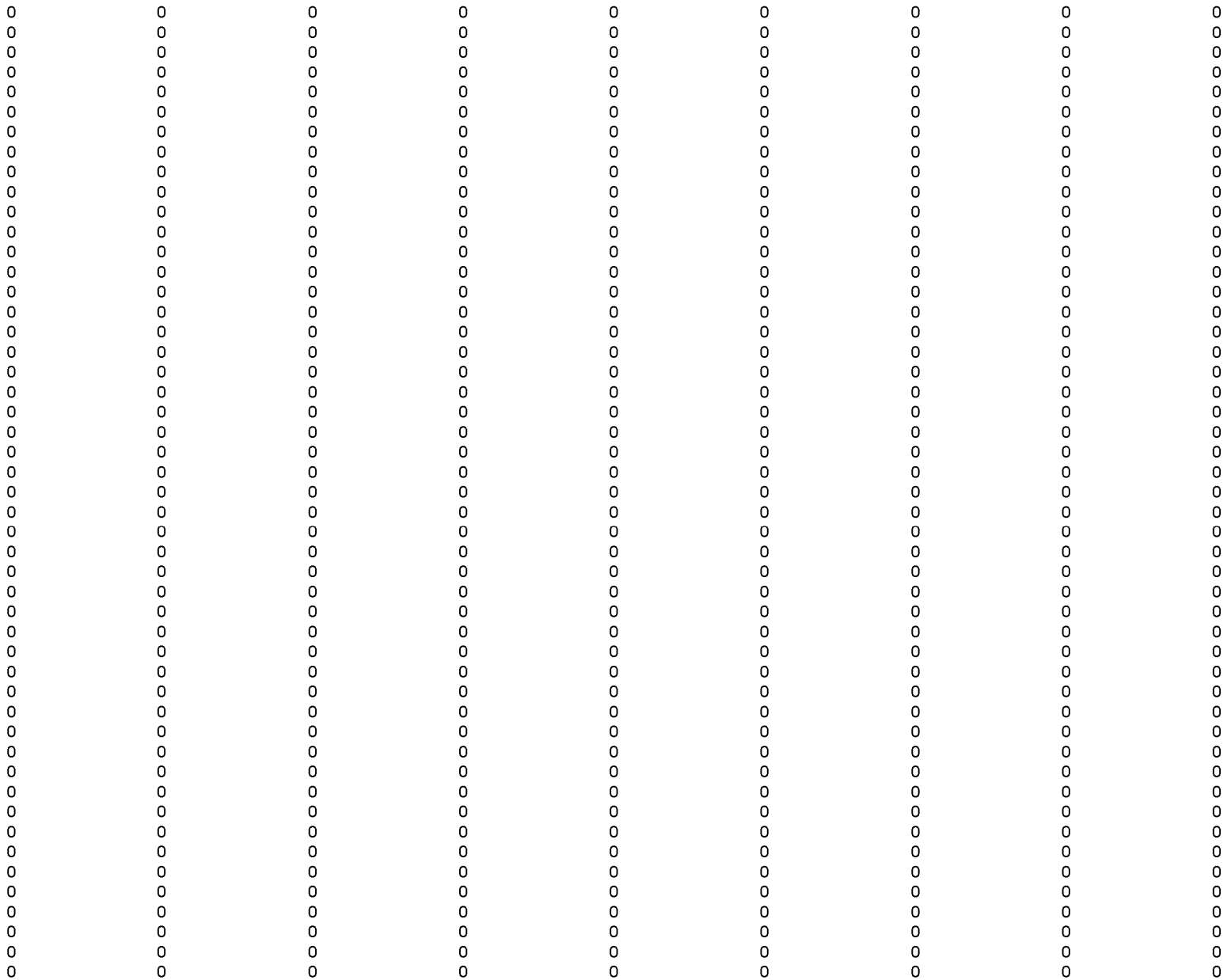
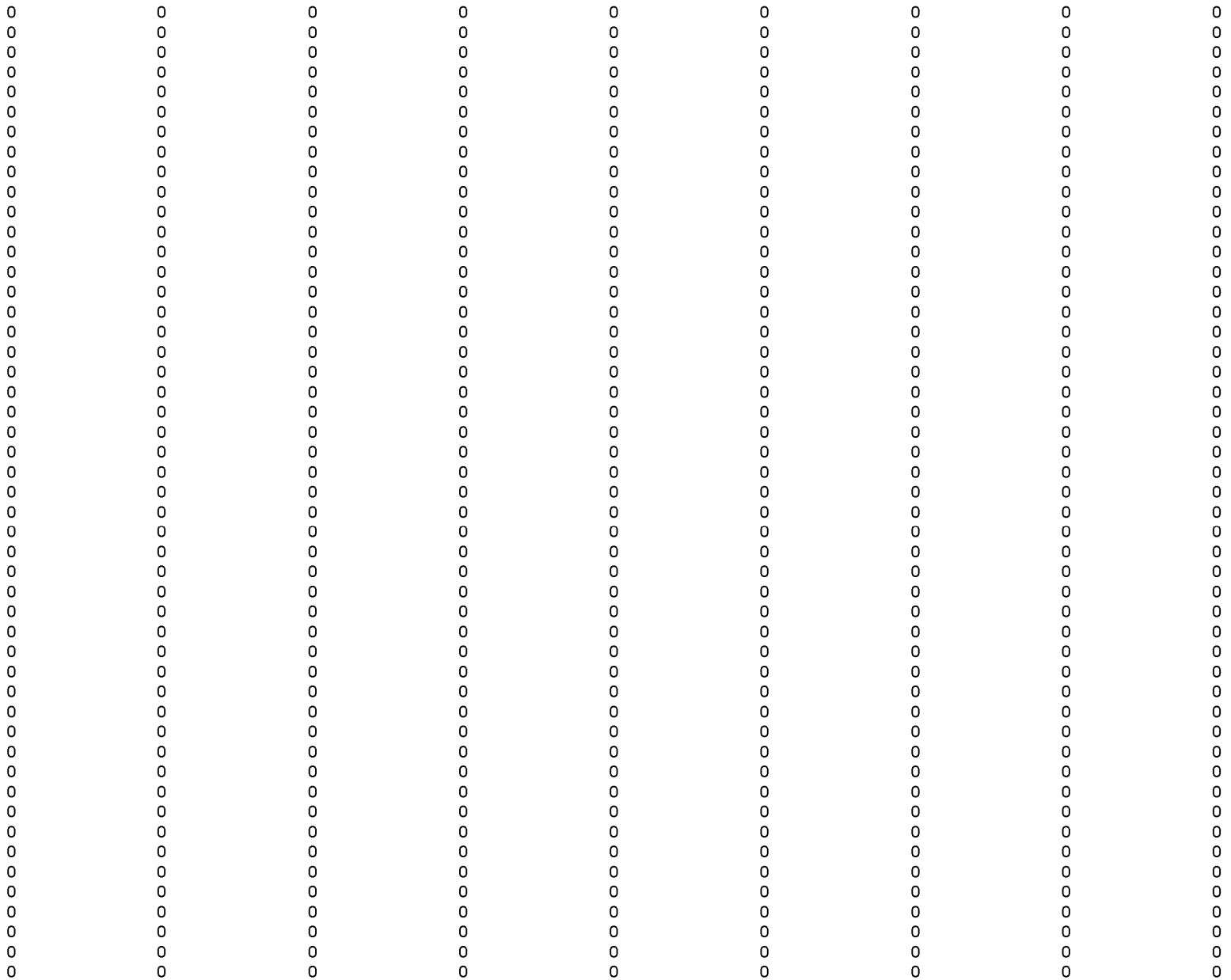


FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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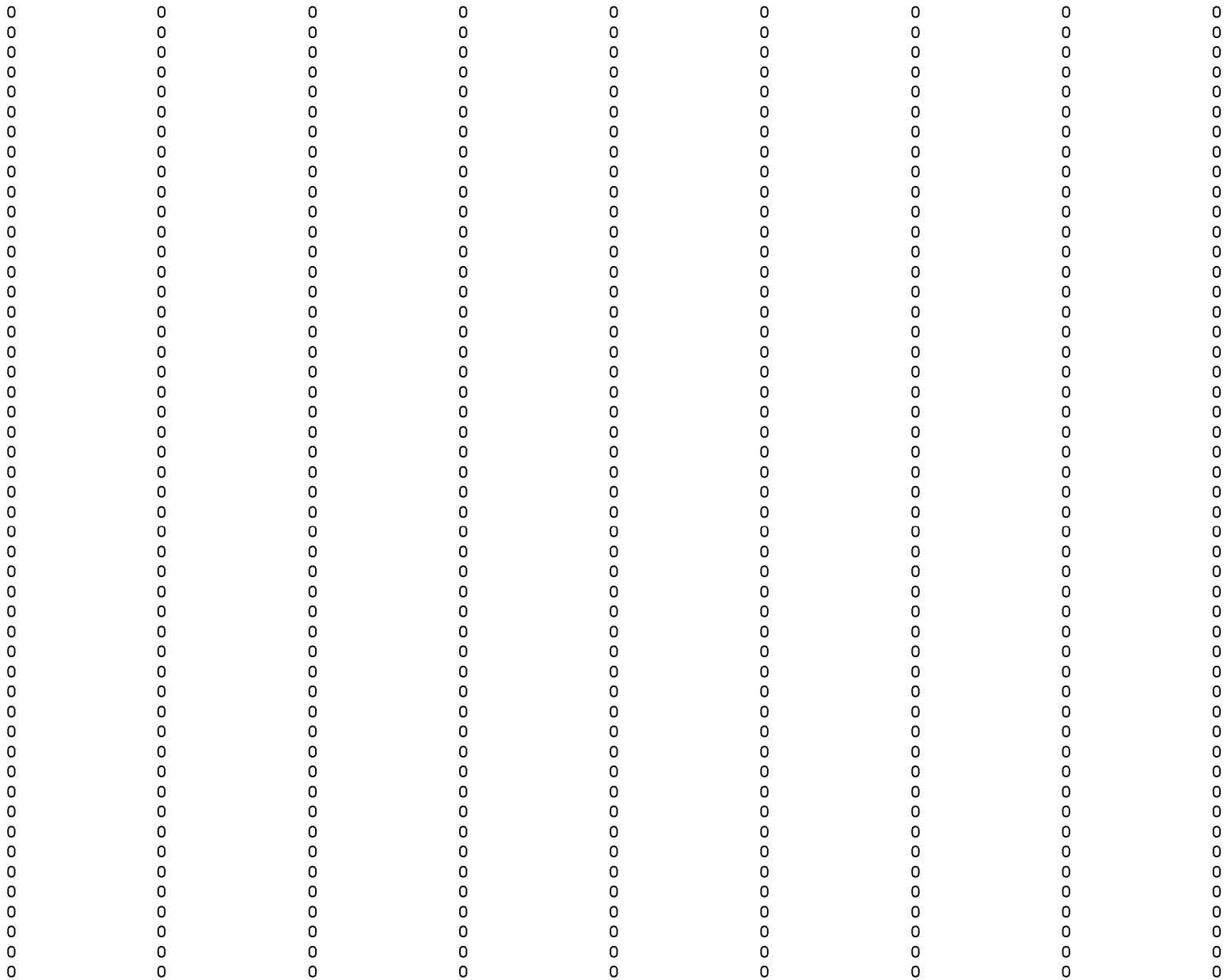
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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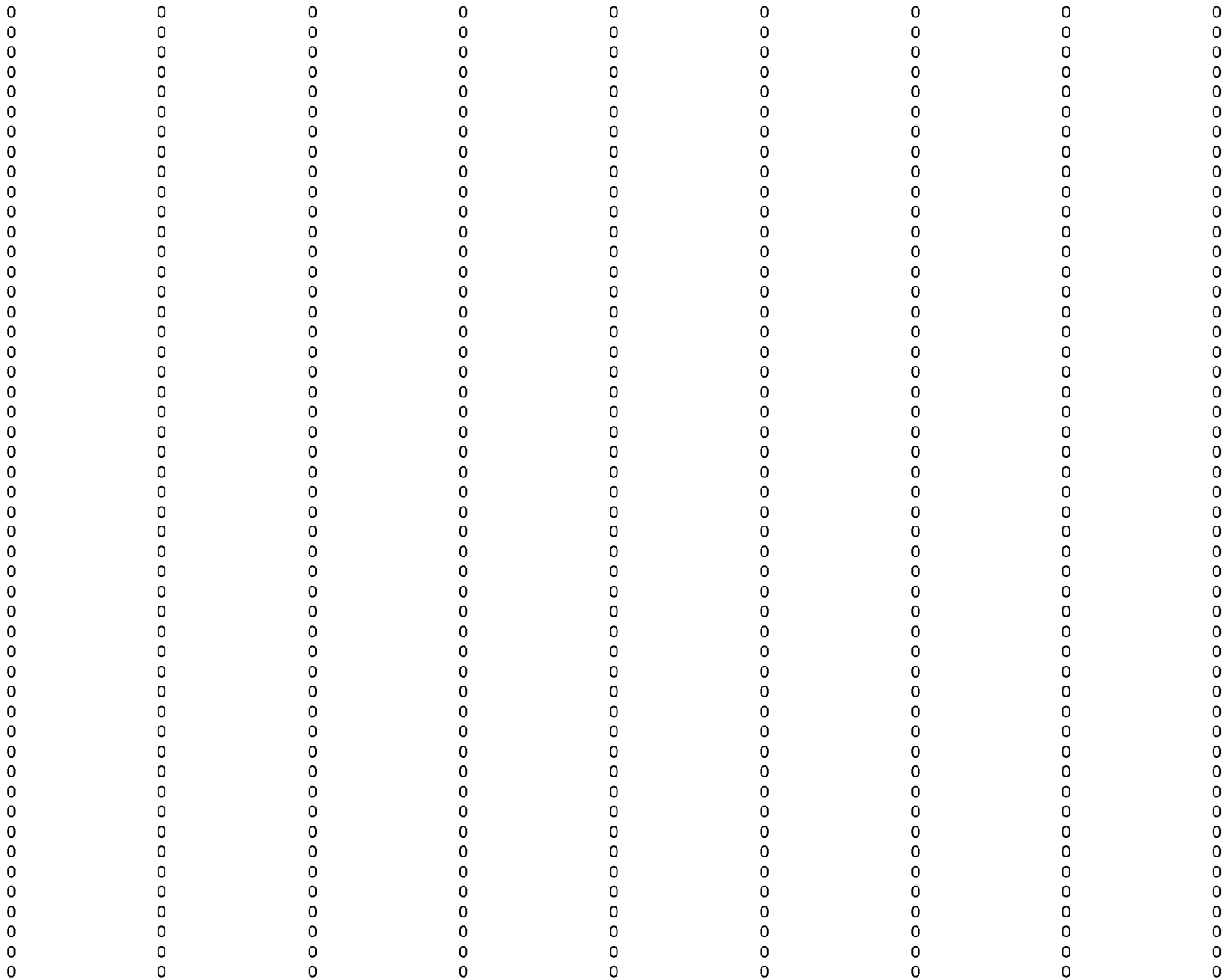

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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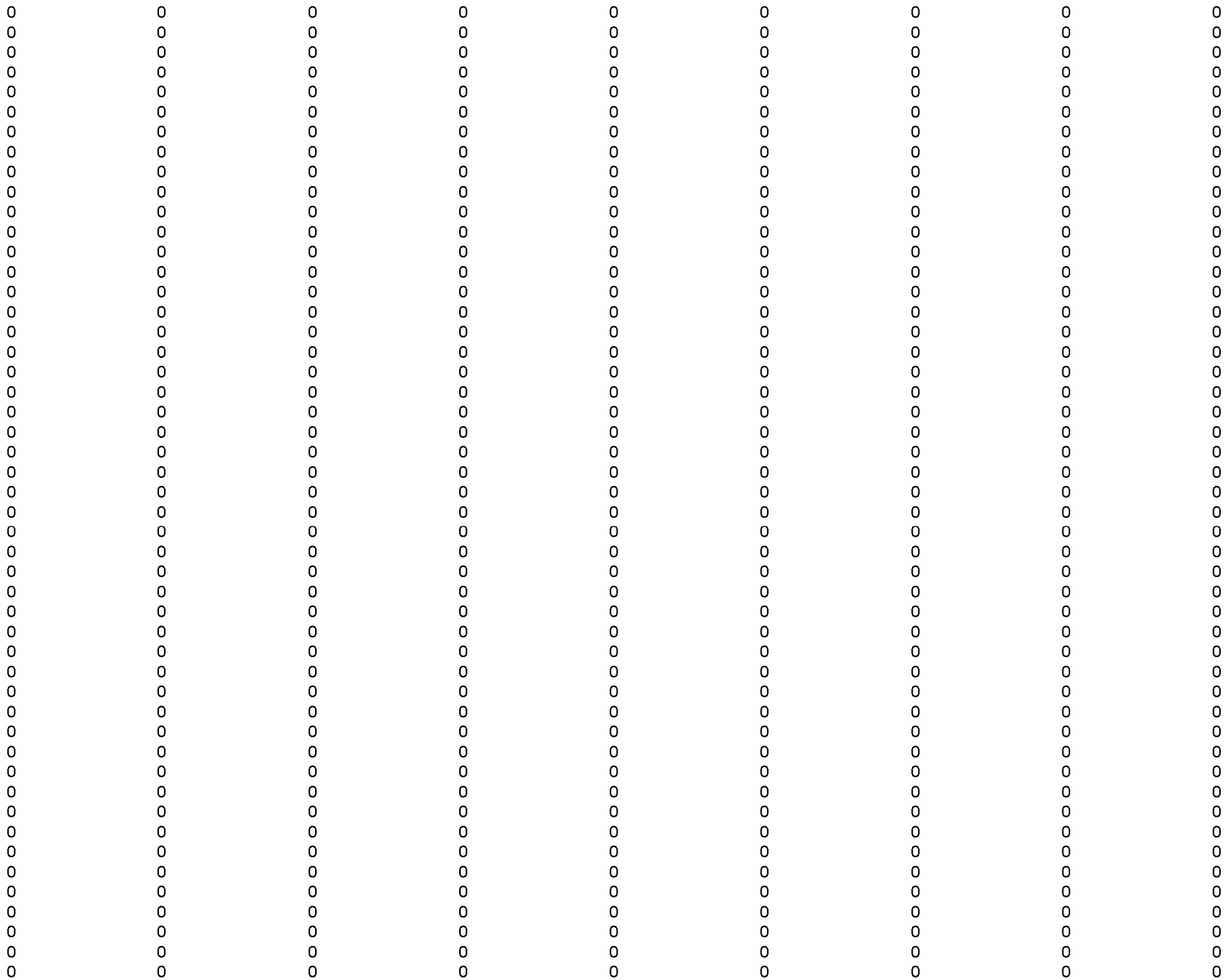

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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	880,096	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	30,077,103	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	5,463,729	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	9,777,471	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	2,598,482	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	-28,251,529	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	-5,336,216	0	0	0	0
0	0	0	0	-5,165,033	0	0	0	0
0	0	0	0	-1,227,667	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	-109,120	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	613,833	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	54,560	0	0	0	0
0	0	0	0	613,833	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	54,560	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	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.

0 0 0 0 0 0 0 0 0
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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	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
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	ADR
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	ETF
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CASH	CASH
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	ADR
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	CONVERTIBLES	BB
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-MJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBBMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBBMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	WARRANTS	RIGHTS / WARRANTS
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	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	BBB+
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBMJ
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
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	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	RIGHTS
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	PREFERREDS	EQUITY
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	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	CORPORATE	FIN 46 GROSS UP
0	-12,185	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	CORPORATE	NR
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	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

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
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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
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	CONV. PREFERRED STOCK
0	0	0	0	0	ADJUSTMENT	FUND UNITS	FUND UNITS
0	0	0	0	0	ADJUSTMENT	UNASSIGNED	UNASSIGNED
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON 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	CONVERTIBLES	NR
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	NR
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON 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	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
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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	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CMO AGENCIES	GNMA
0	0	0	0	0	ADJUSTMENT	CANADIAN	BONDS/NOTES
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	
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		
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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 - NON G7	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 - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
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	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
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	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
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	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	NR
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	CORPORATE - NON G7	NR
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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	LEHMAN PAPER	A
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	EQUITY	LISTED OPTIONS
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
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	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	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	AAA
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	AAA
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	AAA
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	AAA
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 - 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	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	GOVERNMENTS	AAA
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	FUND UNITS	SR ASSET BACKED NOTES
0	0	1,605,783	0	0	ADJUSTMENT		
0	0	33,878,378	0	0	ADJUSTMENT		
0	0	851,460	0	0	ADJUSTMENT		
0	0	-3,619,568	0	0	ADJUSTMENT		
0	0	31,310,130	0	0	ADJUSTMENT		
0	0	11,183,004	0	0	ADJUSTMENT		
0	0	35,038	0	0	ADJUSTMENT		
0	0	1,273,975	0	0	ADJUSTMENT		
0	0	26,898,901	0	0	ADJUSTMENT		
0	0	244,417	0	0	ADJUSTMENT		
0	0	147,867	0	0	ADJUSTMENT		
0	0	5,629,212	0	0	ADJUSTMENT		
0	0	-3,981,599	0	0	ADJUSTMENT		
0	0	30,197	0	0	ADJUSTMENT		
0	0	26,585,435	0	0	ADJUSTMENT		
0	0	668,591	0	0	ADJUSTMENT		
0	0	-17	0	0	ADJUSTMENT		
0	0	9,644,770	0	0	ADJUSTMENT		
0	0	3,100,064	0	0	ADJUSTMENT		
0	0	135,788,093	0	0	ADJUSTMENT		
0	0	169,182	0	0	ADJUSTMENT		
0	0	5,171,543	0	0	ADJUSTMENT		
0	0	801,763	0	0	ADJUSTMENT		
0	0	4,661	0	0	ADJUSTMENT		
0	0	15,861	0	0	ADJUSTMENT		
0	0	21,564,777	0	0	ADJUSTMENT		
0	0	10,069,809	0	0	ADJUSTMENT		
0	0	-2,064,565	0	0	ADJUSTMENT		
0	0	404,305	0	0	ADJUSTMENT		
0	0	5,143,089	0	0	ADJUSTMENT		
0	0	2,669,203	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	NR
0	0	0	0	0	ADJUSTMENT	MONEY MARKETS	NR
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	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	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 - NON G7	NR
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	CORPORATE - NON G7	NR
0	81,288,058	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
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
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
0	0	0	0	0	ADJUSTMENT	UNFUNDED COMMITMENT	CORPORATE LOANS
0	0	0	0	0	ADJUSTMENT		
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	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
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	UNFUNDED COMMITMENT	CORPORATE LOANS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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		
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	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	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
0	0	0	0	0	ADJUSTMENT	CORPORATE	A
0	0	0	0	0	ADJUSTMENT		
100,079,243	0	0	0	0	ADJUSTMENT		
0	0	9,783,714	0	0	ADJUSTMENT		
0	0	78,867,000	0	0	ADJUSTMENT		
0	0	159,007,000	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	263,041,723	0	0	0	ADJUSTMENT		
0	24,249,682	0	0	0	ADJUSTMENT		
0	-525,208,804	0	0	0	ADJUSTMENT		
0	10,879,576	0	0	0	ADJUSTMENT		
0	36,297,511	0	0	0	ADJUSTMENT		
0	-109,050,884	0	0	0	ADJUSTMENT		
0	-4,149,239	0	0	0	ADJUSTMENT		
0	127,888	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	3,788,823	0	0	ADJUSTMENT		
0	0	2,275	0	0	ADJUSTMENT		
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 FIX
0	0	0	9,779,000,000	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	12,414,768	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
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	DERIVATIVES	OTHER DERIVATIVES
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
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	WHOLELOAN	ASSETBACKED
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	ASSETBACKED
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
0	0	0	0	0	ADJUSTMENT	OTHERS	MONEY ONLY
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	WHOLELOAN	RESIDENTIALS
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	RESIDENTIALS
0	0	0	0	7,634,000,000	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	
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	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		
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	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	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	AGENCY	DISCOUNTS
0	0	0	0	0	ADJUSTMENT	TREASURIES	BILLS
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	AGENCY	COUPON
0	0	0	0	0	ADJUSTMENT	MBS	CMO AGENCIES
0	0	0	0	0	ADJUSTMENT	MBS	CMO AGENCIES
0	0	0	0	0	ADJUSTMENT	CORPORATE	BBB
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	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	0 ADJUSTMENT	WHOLELOAN	EQUITY GROSS UP
0	0	0	0	0 ADJUSTMENT	MBS	
0	0	0	0	0 ADJUSTMENT

0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	2,440,217	0	0 ADJUSTMENT		
0	0	382,000,000	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0 ADJUSTMENT	EQUITY	OTHER
0	0	0	0	0 ADJUSTMENT	WHOLELOAN	
0	0	60,000,000	0	0 ADJUSTMENT		
0	0	0

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	327,864,087	0	0	ADJUSTMENT		
0	0	20,816,767	0	0	ADJUSTMENT		
0	0	72,858,686	0	0	ADJUSTMENT		
0	0	98,879,645	0	0	ADJUSTMENT		
0	0	166,702,981	0	0	ADJUSTMENT		
0	0	42,974,219	0	0	ADJUSTMENT		
0	0	120,006,819	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	122,531,597	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	CORPORATE	FIN 46 GROSS UP
0	0	0	0	0	ADJUSTMENT	CORPORATE	FIN 46 GROSS UP
0	6,092	0	0	0	ADJUSTMENT		
0	6,092	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	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	74,110,751	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	0	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		

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	95,812,160	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
0	0	31,975,181	0	0	ADJUSTMENT		
0	0	25,722,276	0	0	ADJUSTMENT		
284,431,100	0	0	0	0	ADJUSTMENT		
0	0	-252,335,156	0	0	ADJUSTMENT		
0	0	2,439,513	0	0	ADJUSTMENT		
0	0	53,325,900	0	0	ADJUSTMENT		
0	0	910,000	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	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	167,451,673	0	0	0	ADJUSTMENT		
0	684,742	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	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	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		
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	500,266,951	0	0	ADJUSTMENT		
0	0	1,692,300,259	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	MUNI	FIN 46 GROSS UP

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	-156,405,537	0	0	0 ADJUSTMENT		
0	-2,016,574	0	0	0 ADJUSTMENT		
0	-84,516,657	0	0	0 ADJUSTMENT		
0	-5,529,216	0	0	0 ADJUSTMENT		
0	-3,990,126	0	0	0 ADJUSTMENT		
0	-16,414,713	0	0	0 ADJUSTMENT		
0	203,213	0	0	0 ADJUSTMENT		
0	-590,664	0	0	0 ADJUSTMENT		
0	-109,031,019	0	0	0 ADJUSTMENT		
0	64,334,274	0	0	0 ADJUSTMENT		
0	50,684,375	0	0	0 ADJUSTMENT		
0	51,347,238	0	0	0 ADJUSTMENT		
0	-684,742	0	0	0 ADJUSTMENT		
0	1,695,724	0	0	0 ADJUSTMENT		
0	-1,695,724	0	0	0 ADJUSTMENT		
0	-167,451,673	0	0	0 ADJUSTMENT		
0	-646,917,616	0	0	0 ADJUSTMENT		
0	646,917,616	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	0	0	0 ADJUSTMENT		
0	0	1,589,179	0	0 ADJUSTMENT		
0	0	77,652,625	0	0 ADJUSTMENT		
0	0	6,150,654	0	0 ADJUSTMENT		
0	0	140,999,529	0	0 ADJUSTMENT		
0	0	8,201,098	0	0 ADJUSTMENT		
0	0	781,851	0	0 ADJUSTMENT		
0	0	8,902,691	0	0 ADJUSTMENT		
0	0	71,780	0	0 ADJUSTMENT		
0	0	12,296,835	0	0 ADJUSTMENT		
0	0	63,185,848	0	0 ADJUSTMENT		
0	0	8,719,858	0	0 ADJUSTMENT		
0	0	18,961,804	0	0 ADJUSTMENT		
0	0	32,544,983	0	0 ADJUSTMENT		
0	0	2,176,811	0	0 ADJUSTMENT		
0	0	8,957,260	0	0 ADJUSTMENT		
0	0	11,604,455	0	0 ADJUSTMENT		
0	0	360,981	0	0 ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	1,729,188,567	0	0	ADJUSTMENT		
0	0	1,444,510	0	0	ADJUSTMENT		
0	0	240,134,660	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	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	EQUITY	OTHER
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		
207,880,616	0	0	0	0	ADJUSTMENT		
71,131,323	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER
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	41,791,000,000	0	ADJUSTMENT		
0	0	0	1,700,000,000	0	ADJUSTMENT		
0	0	0	200,000,000	0	ADJUSTMENT		
0	0	0	7,190,000,000	0	ADJUSTMENT		
0	0	0	3,850,000,000	0	ADJUSTMENT		
0	0	0	51,625,000,000	0	ADJUSTMENT		
0	0	0	1,550,000,000	0	ADJUSTMENT		
0	0	0	39,575,000,000	0	ADJUSTMENT		
0	0	0	1,550,000,000	0	ADJUSTMENT		
0	0	0	58,000,000,000	0	ADJUSTMENT		
0	0	0	17,300,000,000	0	ADJUSTMENT		
0	0	0	13,000,000,000	0	ADJUSTMENT		
0	0	0	50,090,000,000	0	ADJUSTMENT		
0	0	0	3,637,000,000	0	ADJUSTMENT		
0	0	0	10,225,000,000	0	ADJUSTMENT		
0	0	0	750,000,000	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	91,000,000	0	ADJUSTMENT
0	0	0	578,000,000	0	ADJUSTMENT
0	0	0	500,000,000	0	ADJUSTMENT
0	0	0	14,868,000,000	0	ADJUSTMENT
0	0	0	61,600,000,000	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	1,000,000,000	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
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	7,399,000,000	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	14,750,000,000	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	10,875,000,000	0	ADJUSTMENT
0	0	0	350,000,000	0	ADJUSTMENT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	1,396,000,000	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	8,300,000,000	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	

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	770,906,624	0	0	ADJUSTMENT		
0	0	77,918,353	0	0	ADJUSTMENT		
0	0	15,000,000	0	0	ADJUSTMENT		
0	0	68,619,651	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-
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	B
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

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	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		
0	0	0	0	0	ADJUSTMENT	PREFERREDS	PREFERRED STOCK
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	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
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	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 - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
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	A
0	0	0	0	0	ADJUSTMENT	CORPORATE	AA
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	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 - NON G7	BBB+
0	0	0	0	0	ADJUSTMENT	CORPORATE - NON G7	BBB+MJ
0	0	0	0	0	ADJUSTMENT	TREASURIES	BONDS
0	0	0	0	0	ADJUSTMENT	TREASURIES	NOTES
0	0	0	0	0	ADJUSTMENT	DERIVATIVES	OTHER DERIVATIVES
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	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	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	4,149,351	0	0	ADJUSTMENT		
0	0	-1,699,684	0	0	ADJUSTMENT		
0	0	482,923	0	0	ADJUSTMENT		
0	0	210,839	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	0	0	0	ADJUSTMENT	WHOLELOAN	
0	0	61,465,135	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
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	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	43,627,964	0	0	ADJUSTMENT		
0	0	57,243,724	0	0	ADJUSTMENT		
0	0	83,267,085	0	0	ADJUSTMENT		
0	0	7,632,497	0	0	ADJUSTMENT		
0	0	16,774,402	0	0	ADJUSTMENT		
0	0	2,236,587	0	0	ADJUSTMENT		
0	0	12,784,511	0	0	ADJUSTMENT		
0	0	24,400,153	0	0	ADJUSTMENT		
0	0	42,712,692	0	0	ADJUSTMENT		
0	0	3,053,235	0	0	ADJUSTMENT		
0	0	4,006,113	0	0	ADJUSTMENT		
0	0	5,827,317	0	0	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	534,148	0	0	ADJUSTMENT		
0	0	2,866,833	0	0	ADJUSTMENT		
0	0	3,761,537	0	0	ADJUSTMENT		
0	0	5,471,556	0	0	ADJUSTMENT		
0	0	501,538	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	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		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	63,202	0	0	ADJUSTMENT		
0	0	0	0	3,725,000,000	ADJUSTMENT		
0	0	0	0	6,500,000,000	ADJUSTMENT		
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	21,242,000,000	ADJUSTMENT		
0	0	0	0	1,050,000,000	ADJUSTMENT		
0	0	0	0	200,000,000	ADJUSTMENT		
0	0	0	0	7,000,000,000	ADJUSTMENT		
0	0	0	0	3,500,000,000	ADJUSTMENT		
0	0	0	0	45,000,000,000	ADJUSTMENT		
0	0	0	0	400,000,000	ADJUSTMENT		
0	0	0	0	39,000,000,000	ADJUSTMENT		
0	0	0	0	900,000,000	ADJUSTMENT		
0	0	0	0	22,900,000,000	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	3,553,000,000	ADJUSTMENT		
0	0	0	0	10,000,000,000	ADJUSTMENT		
0	0	0	0	700,000,000	ADJUSTMENT		
0	0	0	0	1,550,000,000	ADJUSTMENT		
0	0	0	0	7,000,000,000	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	577,500,000	ADJUSTMENT		
0	0	0	0	450,000,000	ADJUSTMENT		
0	0	0	0	12,495,000,000	ADJUSTMENT		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	0	0	17,400,000,000	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	1,000,000,000	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	3,206,000,000	ADJUSTMENT
0	0	0	0	400,000,000	ADJUSTMENT
0	0	0	0	4,250,000,000	ADJUSTMENT
0	0	0	0	675,000,000	ADJUSTMENT
0	0	0	0	250,000,000	ADJUSTMENT
0	0	0	0	600,000,000	ADJUSTMENT
0	0	0	0	500,000,000	ADJUSTMENT
0	0	0	0	14,500,000,000	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	10,500,000,000	ADJUSTMENT
0	0	0	0	300,000,000	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	4,000,000,000	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	7,088,000,000	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	0	0	0	ADJUSTMENT	FUND UNITS
0	0	0	0	0	ADJUSTMENT	OPTION

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		
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		
101,712,317	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
0	0	0	0	0	ADJUSTMENT		
44,700,000	0	0	0	0	ADJUSTMENT		
0	0	52,858,603	0	0	ADJUSTMENT		
0	0	91,347,074	0	0	ADJUSTMENT		
0	0	3,245,269	0	0	ADJUSTMENT		
0	0	-14,000,130	0	0	ADJUSTMENT		
62,519,630	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	601,885,648	0	0	ADJUSTMENT		
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	244,519,782	0	0	ADJUSTMENT		
0	0	112,962,797	0	0	ADJUSTMENT		
0	0	7,684,165	0	0	ADJUSTMENT		
0	0	265,000,000	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	274,150,654	0	0	ADJUSTMENT			
0	0	356,226,979	0	0	ADJUSTMENT			
0	0	323,444,694	0	0	ADJUSTMENT			
0	0	0	0	0	ADJUSTMENT	EQUITY	OTC OPTIONS	
0	0	4,173,088,196	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	114,047,576	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		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		DERIVATIVES	OTHER DERIVATIVES
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	EQUITY		
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	EQUITY	COMMON STOCK	
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER	
0	0	0	0	0	ADJUSTMENT	EQUITY	OTHER	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

0	0	74,479,697	0	0	ADJUSTMENT		
35,603,783	0	0	0	0	ADJUSTMENT		
0	0	1,707,129	0	0	ADJUSTMENT		
0	0	8,186,865	0	0	ADJUSTMENT		
0	0	205,520	0	0	ADJUSTMENT		
0	0	745,339	0	0	ADJUSTMENT		
0	0	9,773,004	0	0	ADJUSTMENT		
0	0	4,323,797	0	0	ADJUSTMENT		
0	0	346,597	0	0	ADJUSTMENT		
0	0	106,653	0	0	ADJUSTMENT		
0	0	2,865,342	0	0	ADJUSTMENT		
0	0	283,995	0	0	ADJUSTMENT		
0	0	1,282,977	0	0	ADJUSTMENT		
0	0	36,224	0	0	ADJUSTMENT		
0	0	619	0	0	ADJUSTMENT		
0	0	111,737	0	0	ADJUSTMENT		
0	0	1,395,577	0	0	ADJUSTMENT		
0	0	3,474,996	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	OPTIONS	LISTED INDEX(BROAD BASED)
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	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	OPTIONS	LISTED EQUITY
0	0	0	0	0	ADJUSTMENT	CONVERTIBLES	BBB-
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
0	0	0	0	0	ADJUSTMENT	CORPORATE	NO RATING
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	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	CLASS DESTINATION
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	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
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	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	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
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

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	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	CONVERTIBLES	OTHER
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	CORPORATE	AAA
0	0	0	0	0	ADJUSTMENT	CORPORATE	OTHER
0	0	0	0	0	ADJUSTMENT	EQUITY	COMMON STOCK
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	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	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	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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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	
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	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	CORPORATE	BBB
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
DE			
C2			
E1			
E2			
E3			
E2			
E2			
E1			
E2			
C1			
C2			
CASH			
E3			
E2			
E2			
E2			
C2			
C2			
C2			
C1			
C1			
C1			
C2			
C1			
C2			
C1			
C2			
C2			
C2			
C2			
C2			
E1			
E3			
C2			
E1			
E2			
E3			
C2			
E3			
E2			
E3			
E3			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E3			
E1			
E1			
E1			
E2			
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E3			
C1			
C2			
C2			
C2			
C1			
E2			
E3			
E3			
C2			
E1			
E2			
E3			
E3			
E3			
E3			
E3			
E1			
E2			
E3			
E2			
E1			
E2			
E3			
	Total Corp. Obligations & Spot	**Foreign Corporates Bonds & Other**	**NON US-CORPORATE**
US	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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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.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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	Foreign Equities	NON US-EQUITIES
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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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	Foreign Equities	NON US-EQUITIES
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E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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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			
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E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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	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			
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E1				

C1	Total Corp. Obligations & Spot Commodities	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 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
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
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
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
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	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
	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
	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
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

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	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
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
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
C1	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
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2			
C1			
C1	Total Mortgages & Mortgage Backed	TBA	TBA
C2			
C1			
C1			
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
FR			
GB			
C2			
C1			
GB			
C2			
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
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
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
G7	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
AU			
GB			
G7			
GB			
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
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
C2			
C2			
C2			
C2			
C2			
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C2			
C2			
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

TERM/STANDARD
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TERM/STANDARD
REVOLVER/STANDARD
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

TERM/STANDARD			
	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
C2			
C1			
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
ARM	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
FHLMC	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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
	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
A1			
C1	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
G1	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
G1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
OTHERS	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Corporate Stocks & Options		
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
TRIPARTY INELIGIBLE			
TRIPARTY INELIGIBLE	Total Mortgages & Mortgage Backed	TBA	TBA
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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 NON US
	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	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			
C2	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
B-			
B-	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
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			
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
C2			
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			
C1	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
G1	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
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
FNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
GNMA	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
C1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
	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	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	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	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
	Total Mortgages & Mortgage Backed	TBA	TBA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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.

Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Mortgages & Mortgage Backed	TBA	TBA

CASHCAPEXEMPT

Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	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
E1	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 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 Mortgages & Mortgage Backed	TBA	TBA
Total Mortgages & Mortgage Backed	TBA	TBA
Total Mortgages & Mortgage Backed	TBA	TBA
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 Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

Total Mortgages & Mortgage Backed	TBA	TBA
Total Mortgages & Mortgage Backed	TBA	TBA
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
Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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 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 Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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.

Total Corporate Stocks & Options | Foreign Equities | NON US-EQUITIES

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 Commodities	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 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
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
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E2	Total Corporate Stocks & Options	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
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
C1	Total Mortgages & Mortgage Backed	TBA	TBA
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
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	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
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
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
C1	Total Mortgages & Mortgage Backed	TBA	TBA
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
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	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
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
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	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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

	Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME

	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
A1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.

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 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
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 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 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
		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
		Total Derivatives & Other Contr.	Derivatives	OPTIONS ON OTHER FIXED INCOME
		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 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
LEHMAN BROTHERS HOLDINGS INC.

	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
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
E2	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
C2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
C1	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
E2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
E3	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.
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

E1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

E2	Total Corporate Stocks & Options	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
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	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
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
E1	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
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	Foreign Equities	NON US-EQUITIES
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
UF	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS
E1	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
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	Foreign Equities	NON US-EQUITIES
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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC.

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
	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 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
C2	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
LEHMAN BROTHERS HOLDINGS INC.

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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