

Repo 105/108 Benefit		
GAAP Asset Class 1 name	Feb-07	May-07
Total Corp. Obligations & Spot	5,808,890,869	5,398,971,170
Total Corporate Stocks & Options	5,799,095,523	7,918,521,409
Total Mortgages & Mortgage Backed	48,005,589	19,867,484
Total Real Estate Held for Sale	-	-
Total Governments & Agencies	17,574,652,995	18,605,645,283
Total CD's and Other Mon Mkt Instr.	27,297,185	-
Grand Total	29,257,942,161	31,943,005,346

Aug-07

7,382,746,852

7,059,947,473

51,151,526 Attached

744,212,553

21,134,495,560

34,083,948

36,406,637,912

Division	DBS Entity	DBS Entity Name	Real World Cusip	Global Product ID	ISIN	Issue Country
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		7579839	USG78348AB89	KY
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		7579839	USG78348AB89	KY
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		10293771	IT0003383228	IT
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		10293771	IT0003383228	IT
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		11144316	XS0168771748	GB
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		11144316	XS0168771748	GB
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		11262802	XS0139348519	NL
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		11262802	XS0139348519	NL
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)	84359MAF9	11272017	XS0170187792	GB
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)	84359MAF9	11272017	XS0170187792	GB
SUM-FIXED INCOME	0493	MABLE		12786991	XS0186064969	NL
SUM-FIXED INCOME	0493	MABLE		12786991	XS0186064969	NL
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		12937844	USG3690SAA80	KY
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		12937844	USG3690SAA80	KY
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		13069950	XS0193217030	GB
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		13069950	XS0193217030	GB
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214707	XS0195307524	LU
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214707	XS0195307524	LU
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214709	XS0195328108	LU
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214709	XS0195328108	LU
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		14095634	XS0205331290	GB
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		14095634	XS0205331290	GB

Product Name	Security Type	Asset Category 1	Asset Category 2	Asset Category 3
SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	DEBT	ASSET BACKS	AAMJ	C1
SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	DEBT	ASSET BACKS	AAMJ	C1
IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	DEBT	PRIVATE LABEL	AAA	C1
IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	DEBT	PRIVATE LABEL	AAA	C1
GRANITE MORTGAGES PLC FRN 20430720 SERIES# 2	DEBT	PRIVATE LABEL	A	C1
GRANITE MORTGAGES PLC FRN 20430720 SERIES# 2	DEBT	PRIVATE LABEL	A	C1
DELPHINUS BV FRN 20311128 SERIES# II	DEBT	ASSET BACKS	A	C1
DELPHINUS BV FRN 20311128 SERIES# II	DEBT	ASSET BACKS	A	C1
SOUTHERN PACIFIC SECURITIES PLC FRN 20410610 SERIES# GX	DEBT	ASSET BACKS	AA	C1
SOUTHERN PACIFIC SECURITIES PLC FRN 20410610 SERIES# GX	DEBT	ASSET BACKS	AA	C1
WINDM VII-X 0.000% 20121126 SERIES# IIIX	DEBT	PRIVATE LABEL	AAA	C1
WINDM VII-X 0.000% 20121126 SERIES# IIIX	DEBT	PRIVATE LABEL	AAA	C1
FULLERTON DRIVE CDO LTD 6.500% 20141220 SERIES# 1X	DEBT	ASSET BACKS	A	C2
FULLERTON DRIVE CDO LTD 6.500% 20141220 SERIES# 1X	DEBT	ASSET BACKS	A	C2
GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	DEBT	ASSET BACKS	AA	C1
GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	DEBT	ASSET BACKS	AA	C1
PETRUSSE EUROPEAN CLO SA FRN 20171227 SERIES# 1X	DEBT	ASSET BACKS	AA	C1
PETRUSSE EUROPEAN CLO SA FRN 20171227 SERIES# 1X	DEBT	ASSET BACKS	AA	C1
PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	DEBT	ASSET BACKS	AA	C1
PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	DEBT	ASSET BACKS	AA	C1
PERMANENT FINANCING PLC FRN 20420610 SERIES# 6	DEBT	PRIVATE LABEL	BBB	C1
PERMANENT FINANCING PLC FRN 20420610 SERIES# 6	DEBT	PRIVATE LABEL	BBB	C1

BPM Level 1	BPM Level 2	Account	Product	Source System	Fair Value Level	Fair Value User ID
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	077000982	78348AB86	ITS	2	
SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	077000982	78348AB86	ITS	2	jsapia
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	071004FJ9	180925AM1	ITS	2	
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	071004FJ9	180925AM1	ITS	2	tbalgam
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	0168666D2	ITS	2	
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	0168666D2	ITS	2	tbalgam
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	013934856	ITS	1	alal
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	013934856	ITS	1	alal
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	017018771	ITS	1	alal
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	017018771	ITS	1	alal
REAL ESTATE-EUROPE	CMBS-EUROPE	077009363	018606491	ITS	2	dvasey
REAL ESTATE-EUROPE	CMBS-EUROPE	077009363	018606491	ITS	2	dvasey
CDO - EUROPE	GLOBAL CORRELATION	072000763	1US182579	ITS	1	
CDO - EUROPE	GLOBAL CORRELATION	072000763	1US182579	ITS	1	ayrosenb
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	071004FJ9	052604AF2	ITS	2	
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	071004FJ9	052604AF2	ITS	2	tbalgam
CDO - EUROPE	CDO EUROPE SECONDARY	072007974	061004AE7	ITS	2	chgray
CDO - EUROPE	CDO EUROPE SECONDARY	072007974	061004AE7	ITS	2	chgray
CDO - EUROPE	CDO EUROPE SECONDARY	072007974	061004AD9	ITS	2	chgray
CDO - EUROPE	CDO EUROPE SECONDARY	072007974	061004AD9	ITS	2	chgray
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	1GB393928	ITS	1	alal
SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	074001363	1GB393928	ITS	1	alal

Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Total	Adj Comment
-	9,402,049	(9,402,049)	REP105-FV1
10,002,180		10,002,180	
-	719,945	(719,945)	REP105-FV1
757,932		757,932	
-	6,325,723	(6,325,723)	REP105-FV1
6,738,826		6,738,826	
-	13,842,573	(13,842,573)	REP105-FV1
14,726,142		14,726,142	
-	712,488	(712,488)	REP105-FV1
757,966		757,966	
-	12,449	(12,449)	REP105-FV1
13,244		13,244	
-	30,127	(30,127)	REP105-FV1
32,051		32,051	
-	4,552,905	(4,552,905)	REP105-FV1
4,843,516		4,843,516	
-	3,707,957	-3707957	REP105-FV1
5,224,469		5224469	
-	7,432,543	-7432543	REP105-FV1
7,906,961		7906961	
-	1,266,830	-1266830	REP105-FV1
1,347,692		1347692	
	48,005,589		

Division	DBS Entity	DBS Entity Name	Real World Cusip	Global Product ID	ISIN	Issue Country	Account	Product
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.	228229AD2	15943543	US228229AD23	KY	072000763	548981315
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.	228229AD2	15943543	US228229AD23	KY	072000763	548981315
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214709	XS0195328108	LU	072007974	061004AD9
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		13214709	XS0195328108	LU	072007974	061004AD9
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		13069950	XS0193217030	GB	071004FJ9	052604AF2
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		13069950	XS0193217030	GB	071004FJ9	052604AF2
SUM-FIXED INCOME	0513	LEHMAN RE LIMITED		13069945	XS0193218350	GB	079009510	052604AG0
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		12937844	USG3690SAA80	KY	072000763	1US182579
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		12937844	USG3690SAA80	KY	072000763	1US182579
SUM-FIXED INCOME	0493	MABLE		12786991	XS0186064969	NL	077009363	018606491
SUM-FIXED INCOME	0493	MABLE		12786991	XS0186064969	NL	077009363	018606491
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		10293771	IT0003383228	IT	071004FJ9	180925AM1
SUM-FIXED INCOME	0059	LB SPECIAL FINANCING INC.		10293771	IT0003383228	IT	071004FJ9	180925AM1
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		7579839	USG78348AB89	KY	077000982	78348AB86
SUM-FIXED INCOME	0183	LB INTERNATIONAL (EUROPE)		7579839	USG78348AB89	KY	077000982	78348AB86

Source System	Fair Value Level	Fair Value User ID	Product Name	Long Inventory, TD @ MV
ITS	1	dchokshi	CROWN CITY CDO LTD FRN 20101220 SERIES# 1A 144A	-
ITS	1	dchokshi	CROWN CITY CDO LTD FRN 20101220 SERIES# 1A 144A	56,882
ITS	1	dchokshi	PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	-
ITS	1	dchokshi	PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	8,017,853
ITS	1	dchokshi	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	4,448,706
ITS	1	dchokshi	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	-
ITS	2	upload	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	67,696
ITS	1	dchokshi	FULLERTON DRIVE CDO LTD 6.500% 20141220 SERIES# 1X	-
ITS	1	dchokshi	FULLERTON DRIVE CDO LTD 6.500% 20141220 SERIES# 1X	72,676
ITS	2	dvasey	WINDM 0.000% 20121126 SERIES# IIIX	13,430
ITS	2	dvasey	WINDM 0.000% 20121126 SERIES# IIIX	-
ITS	1	dchokshi	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	760,209
ITS	1	dchokshi	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	-
ITS	2	jsapia	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	10,011,315
ITS	2	jsapia	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	-

Long Inv TD Repo Rch Bfts BPM	Total	Short Inventory TD @ MV	Adj Comment	Derivative Check	Security Type	Asset Category 1	Asset Category 2
53,469	(53,469)	-	REP105-FV1		DEBT	PRIVATE LABEL	BBB
	56,882	-			DEBT	PRIVATE LABEL	BBB
5,611,800	(5,611,800)	-	REP105-FV1		DEBT	ASSET BACKS	AA
	8,017,853	-			DEBT	ASSET BACKS	AA
	4,448,706	-			DEBT	ASSET BACKS	AA
4,181,784	(4,181,784)	-	REP105-FV1		DEBT	ASSET BACKS	AA
	67,696	-			DEBT	ASSET BACKS	A
68,315	(68,315)	-	REP105-FV1		DEBT	ASSET BACKS	A
	72,676	-			DEBT	ASSET BACKS	A
	13,430	-			DEBT	PRIVATE LABEL	AAA
9,400	(9,400)	-	REP105-FV1		DEBT	PRIVATE LABEL	AAA
	760,209	-			DEBT	PRIVATE LABEL	AAA
532,080	(532,080)	-	REP105-FV1		DEBT	PRIVATE LABEL	AAA
	10,011,315	-			DEBT	ASSET BACKS	AAMJ
9,410,636	(9,410,636)	-	REP105-FV1		DEBT	ASSET BACKS	AAMJ
19,867,484							

Asset Category 3	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name	Region
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM AMERICAS
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM EUROPE
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM AMERICAS
C1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SUM AMERICAS

BPM Level 0	BPM Level 1	BPM Level 2	Ticker
CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	
CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	
CDO	CDO - EUROPE	CDO SECONDARY EUR	
CDO	CDO - EUROPE	CDO SECONDARY EUR	
SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	
SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	
FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER	
CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	
CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	
REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	
REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	
SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	
SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	
SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	
SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	

Division	Region	DBS Entity	DBS Entity Name	BPM Level 0	BPM Level 1	BPM Level 2	Security Type
SUM-FIXED INCOME	SUM AMERICAS	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	DEBT
SUM-FIXED INCOME	SUM AMERICAS	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0493	MABLE	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0493	MABLE	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	DEBT
SUM-FIXED INCOME	SUM EUROPE	0059	LB SPECIAL FINANCING INC.	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT
SUM-FIXED INCOME	SUM EUROPE	0183	LB INTERNATIONAL (EUROPE)	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	DEBT

Asset Category 1	Asset Category 2	Asset Category 3	GAAP Asset Class 1 Name	Basis of GAAP	Blank GAAP Control	GAAP Asset Class 2 Name
ASSET BACKS	AAMJ	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AAMJ	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C2	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C2	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	A	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	A	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	BBB	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	BBB	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
ASSET BACKS	AA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	AAA	C1	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	BB	C2	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
PRIVATE LABEL	BB	C2	Total Mortgages & Mortgage Backed			Mortgage Backed Securities @ Mkt
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		
CMO AGENCIES	GNMA	C1	Total Mortgages & Mortgage Backed	Changed - Corp Obln to Moartgage - C		

GAAP Asset Class 3 Name	Issue Country	Real World Cusip	Source System	Global Product ID	Product	Product Name	Account
MORTGAGE-BACKED SEC. AT MARKET	KY		ITS	7579839	78348AB86	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	077000982
MORTGAGE-BACKED SEC. AT MARKET	KY		ITS	7579839	78348AB86	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	077000982
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	10293771	180925AM1	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	10293771	180925AM1	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	11541210	1GB094849	NATS EN ROUTE PLC 5.250% 20260331	076007525
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	11541210	1GB094849	NATS EN ROUTE PLC 5.250% 20260331	076007525
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	12047633	016397945	INTESABCI SEC 2 SRL FRN 20230828 SERIES# 1	074001363
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	12047633	016397945	INTESABCI SEC 2 SRL FRN 20230828 SERIES# 1	074001363
MORTGAGE-BACKED SEC. AT MARKET	NL		ITS	12786991	018606491	WINDM 0.000% 20121126 SERIES# IIIX	077009363
MORTGAGE-BACKED SEC. AT MARKET	NL		ITS	12786991	018606491	WINDM 0.000% 20121126 SERIES# IIIX	077009363
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	13069950	052604AF2	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	13069950	052604AF2	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	13070024	052604AJ4	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	13070024	052604AJ4	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	071004FJ9
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	13332111	019574862	BPL CONSUMER SRL FRN 20150710 SERIES# 04	074001363
MORTGAGE-BACKED SEC. AT MARKET	IT		ITS	13332111	019574862	BPL CONSUMER SRL FRN 20150710 SERIES# 04	074001363
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	15590190	052505AD6	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	074001363
MORTGAGE-BACKED SEC. AT MARKET	GB		ITS	15590190	052505AD6	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	074001363
MORTGAGE-BACKED SEC. AT MARKET	KY	228229AD2	ITS	15943543	548981315	CROWN CITY CDO LTD FRN 20101220 SERIES# 1A 144A	072000763
MORTGAGE-BACKED SEC. AT MARKET	KY	228229AD2	ITS	15943543	548981315	CROWN CITY CDO LTD FRN 20101220 SERIES# 1A 144A	072000763
	GB		ITS	27143438	1GB983900	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143438	1GB983900	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143443	1GB983918	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143443	1GB983918	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143445	1GB983926	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143445	1GB983926	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143482	1GB983934	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143482	1GB983934	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143483	1GB983942	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143483	1GB983942	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143484	1GB983959	WINDM FRN 20170710 SERIES# X	072009616
	GB		ITS	27143484	1GB983959	WINDM FRN 20170710 SERIES# X	072009616

Fair Value Level	Fair Value User ID	Blank FV Control	ISIN	Long Inventory, TD @ MV	Long Inv TD Repo Rch	Bfts BPM	Total	Short Inventory TD @ MV	Adj Comment	Ticker
2	Mail from Joe Sapia - FV3 to FV2		USG78348AB89	-		9,411,113	(9,411,113)	-	REP105-FV1	
2	Mail from Joe Sapia - FV3 to FV2		USG78348AB89	10,011,822		-	10,011,822	-		
1	dchokshi		IT0003383228	745,961		-	745,961	-		
2	Repo Tagging	Blank FV	IT0003383228	-		713,546	(713,546)	-	REP105-FV1	
2	Auto4		XS0174424902	1,743,544		-	1,743,544	-		
2	Repo Tagging	Blank FV	XS0174424902	-		1,626,497	(1,626,497)	-	REP105-FV1	
2	Auto4		IT0003428619	601,406		-	601,406	-		
2	Repo Tagging	Blank FV	IT0003428619	-		554,122	(554,122)	-	REP105-FV1	
2	dvasey		XS0186064969	13,636		-	13,636	-		
2	Mail from David Vasey	Blank FV	XS0186064969	-		12,794	(12,794)	-	REP105-FV1	
1	dchokshi		XS0193217030	4,073,723		-	4,073,723	-		
2	Repo Tagging	Blank FV	XS0193217030	-		3,779,134	(3,779,134)	-	REP105-FV1	
1	dchokshi		XS0193220927	17,575,153		-	17,575,153	-		
2	Repo Tagging	Blank FV	XS0193220927	-		15,960,950	(15,960,950)	-	REP105-FV1	
2	Auto4		IT0003687958	13,733,076		-	13,733,076	-		
2	Repo Tagging	Blank FV	IT0003687958	-		12,909,091	(12,909,091)	-	REP105-FV1	
2	fmcphers		XS0220174543	7,885,856		-	7,885,856	-		
2	Repo Tagging	Blank FV	XS0220174543	-		6,130,753	(6,130,753)	-	REP105-FV1	
2	Auto4		US228229AD23	56,943		-	56,943	-		
2	Cusip Tagging	Blank FV	US228229AD23	-		53,526	(53,526)	-	REP105-FV1	
						51,151,526				
C	dvasey		FR0010501924	-		349,461,506	(349,461,506)	-	REP105-FV1	
C	dvasey		FR0010501924	530,553,095		-	530,553,095	-		
C	dvasey		FR0010501932	-		198,069,788	(198,069,788)	-	REP105-FV1	
C	dvasey		FR0010501932	217,016,412		-	217,016,412	-		
C	dvasey		FR0010501940	-		78,606,260	(78,606,260)	-	REP105-FV1	
C	dvasey		FR0010501940	86,567,806		-	86,567,806	-		
C	dvasey		FR0010501957	-		23,184,336	(23,184,336)	-	REP105-FV1	
C	dvasey		FR0010501957	26,806,199		-	26,806,199	-		
C	dvasey		FR0010501965	-		47,788,124	(47,788,124)	-	REP105-FV1	
C	dvasey		FR0010501965	55,256,960		-	55,256,960	-		
C	dvasey		FR0010501973	-		47,102,539	(47,102,539)	-	REP105-FV1	
C	dvasey		FR0010501973	55,602,962		-	55,602,962	-		
						744,212,553				