

Lehman Brothers  
Global Consolidated Balance Sheet  
Global Consolidated Summary  
March 14, 2008

Printed: 2/12/2010 10:01 AM

USD millions

CONSOLIDATED	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
	Today	Prior	Variance	Today	Prior	Variance	Net BS							
	14-Mar-08	13-Mar-08	Incr/(Decr)	14-Mar-08	13-Mar-08	Incr/(Decr)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		
Global Rates	241,505	239,249	2,256	139,069	144,238	(5,169)	146,378	(8,880)	1,571	0	102,436	1	0	(103,408)
High Grade Credit	20,914	20,764	150	17,752	17,548	204	18,361	(683)	75	0	2,127	1,035	0	(3,153)
CDO	3,161	11,496	(8,335)	2,970	11,310	(8,341)	3,715	(760)	15	0	180	12	0	(187)
Securitized Products	51,237	61,865	(10,628)	49,802	60,318	(10,517)	50,746	(989)	45	0	1,382	53	0	(1,089)
Real Estate	54,972	64,764	(9,792)	54,414	64,243	(9,829)	54,788	(879)	505	0	558	0	0	(462)
High Yield	18,242	16,701	1,541	16,603	15,052	1,551	17,029	(458)	33	0	523	1,116	0	(1,573)
Municipal Bonds	5,767	7,140	(1,373)	5,392	6,731	(1,338)	5,392	0	0	0	307	68	0	(758)
Derivatives - Muris	538	2,633	(2,095)	206	2,253	(2,047)	206	0	0	0	279	53	0	0
Energy Trading	128	4,025	(3,897)	128	3,740	(3,612)	114	(1)	15	0	0	0	0	(0)
Foreign Exchange	2,053	5,937	(3,883)	1,980	5,880	(3,900)	2,043	(99)	26	10	73	0	0	(30)
FID Corporate	148	9,914	(9,767)	147	2,235	(2,087)	53	0	0	94	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	5,864	3,284	2,579	5,784	3,245	2,539	5,784	0	0	0	0	80	0	(63)
IBD Loans	3,173	6,971	(3,798)	3,173	6,962	(3,789)	3,173	0	0	0	0	0	0	(0)
<b>Total FID Core:</b>	<b>407,702</b>	<b>454,743</b>	<b>(47,041)</b>	<b>297,419</b>	<b>343,755</b>	<b>(46,336)</b>	<b>307,780</b>	<b>(12,750)</b>	<b>2,284</b>	<b>105</b>	<b>107,865</b>	<b>2,417</b>	<b>0</b>	<b>(110,723)</b>
<b>Total FID Prime Services:</b>	<b>355,976</b>	<b>326,309</b>	<b>(29,667)</b>	<b>6,597</b>	<b>11,422</b>	<b>(4,826)</b>	<b>3,890</b>	<b>0</b>	<b>2,707</b>	<b>0</b>	<b>225,366</b>	<b>124,014</b>	<b>0</b>	<b>(4,054)</b>
<b>Total FID (Consolidated)</b>	<b>763,678</b>	<b>781,052</b>	<b>(17,374)</b>	<b>304,016</b>	<b>355,178</b>	<b>(51,162)</b>	<b>311,670</b>	<b>(12,750)</b>	<b>4,990</b>	<b>105</b>	<b>333,231</b>	<b>126,431</b>	<b>0</b>	<b>(114,777)</b>
Execution Services / Liquid Market	14,027	16,034	(2,008)	13,677	9,874	3,803	12,879	0	798	0	0	350	0	(4,309)
Convertible Products	3,013	3,066	(53)	2,908	2,516	392	2,874	0	34	0	0	105	0	(1,210)
Volatility	30,316	32,805	(2,489)	28,135	28,582	(447)	27,997	0	137	0	0	2,181	0	(13,204)
Equities Strategies	3,138	5,046	(1,908)	3,000	3,921	(920)	2,989	0	11	0	0	137	0	(553)
Firm Relationship Loans	391	2,792	(2,402)	391	2,792	(2,402)	391	0	0	0	0	0	0	(0)
Equity Corporate	71	881	(810)	71	617	(546)	71	0	0	0	0	0	0	0
<b>Total Equities Core:</b>	<b>50,955</b>	<b>60,623</b>	<b>(9,668)</b>	<b>48,182</b>	<b>48,302</b>	<b>(120)</b>	<b>47,201</b>	<b>0</b>	<b>981</b>	<b>0</b>	<b>0</b>	<b>2,773</b>	<b>0</b>	<b>(19,276)</b>
<b>Total Equities Prime Services:</b>	<b>37,042</b>	<b>131,594</b>	<b>(94,552)</b>	<b>25,400</b>	<b>36,028</b>	<b>(10,627)</b>	<b>24,773</b>	<b>0</b>	<b>628</b>	<b>0</b>	<b>3</b>	<b>11,639</b>	<b>0</b>	<b>(23,511)</b>
<b>Total Equities (Consolidated)</b>	<b>87,996</b>	<b>192,217</b>	<b>(104,220)</b>	<b>73,582</b>	<b>84,329</b>	<b>(10,747)</b>	<b>71,973</b>	<b>0</b>	<b>1,609</b>	<b>0</b>	<b>3</b>	<b>14,412</b>	<b>0</b>	<b>(42,788)</b>
Global Principal Strategies	8,979	8,981	(2)	7,444	7,380	63	7,442	0	1	0	1,130	405	0	(1,635)
Global Trading Strategies	5,191	5,881	(690)	4,721	5,411	(690)	4,711	0	10	0	125	345	0	(479)
Global Opportunities Group	1,057	933	125	963	824	139	942	0	21	0	94	0	0	(99)
Direct Principal Investments	793	1,080	(288)	793	1,080	(288)	793	0	0	0	0	0	0	0
<b>Total Principal Investing</b>	<b>16,020</b>	<b>16,875</b>	<b>(855)</b>	<b>13,921</b>	<b>14,696</b>	<b>(775)</b>	<b>13,888</b>	<b>0</b>	<b>33</b>	<b>0</b>	<b>1,349</b>	<b>750</b>	<b>0</b>	<b>(2,214)</b>
Asset Management	6,973	9,386	(2,413)	3,976	6,383	(2,406)	3,080	0	19	877	0	0	2,996	(18)
Private Equity	6,752	7,046	(293)	6,600	8,831	(2,231)	6,543	0	57	0	0	0	152	0
<b>Total IMD</b>	<b>13,725</b>	<b>16,431</b>	<b>(2,706)</b>	<b>10,576</b>	<b>13,214</b>	<b>(2,638)</b>	<b>9,623</b>	<b>0</b>	<b>19</b>	<b>934</b>	<b>0</b>	<b>0</b>	<b>3,149</b>	<b>(18)</b>
Investment Banking Division	596	818	(222)	596	818	(222)	596	0	0	0	0	0	0	(0)
Treasury	8,214	31,046	(22,832)	4,214	30,819	(26,605)	4,214	0	0	0	4,000	0	0	0
Corporate Other Assets / Investments	843	19,442	(18,599)	843	15,550	(14,706)	110	0	0	734	0	0	0	0
<b>Total Non-Core</b>	<b>9,653</b>	<b>51,306</b>	<b>(41,653)</b>	<b>5,653</b>	<b>47,186</b>	<b>(41,534)</b>	<b>4,919</b>	<b>0</b>	<b>0</b>	<b>734</b>	<b>4,000</b>	<b>0</b>	<b>0</b>	<b>(0)</b>
<b>Total All Other (Consolidated)</b>	<b>39,398</b>	<b>84,612</b>	<b>(45,214)</b>	<b>30,150</b>	<b>75,096</b>	<b>(44,946)</b>	<b>28,430</b>	<b>0</b>	<b>52</b>	<b>1,668</b>	<b>5,349</b>	<b>750</b>	<b>3,149</b>	<b>(2,232)</b>
<b>Grand Totals Consolidated</b>	<b>891,072</b>	<b>1,057,881</b>	<b>(166,808)</b>	<b>407,747</b>	<b>514,603</b>	<b>(106,855)</b>	<b>412,074</b>	<b>(12,750)</b>	<b>6,651</b>	<b>1,772</b>	<b>338,583</b>	<b>141,593</b>	<b>3,149</b>	<b>(159,796)</b>
Liquid Markets Financing	323,823	280,978	42,844	3,812	6,959	(3,147)	3,086	0	726	0	202,925	116,885	0	(3,857)
Credit Financing	31,669	36,855	(5,186)	2,213	1,371	843	804	0	1,409	0	22,327	7,128	0	(90)
Clearing and Execution	573	6	567	572	4	568	0	0	572	0	1	0	0	0
FID Structured Transactions	112	412	(300)	0	251	(251)	0	0	0	0	112	0	0	(107)
FID Futures	0	8,057	(8,057)	0	2,838	(2,838)	0	0	0	0	0	0	0	0
<b>Total FID Prime Services:</b>	<b>355,976</b>	<b>326,309</b>	<b>29,667</b>	<b>6,597</b>	<b>11,422</b>	<b>(4,826)</b>	<b>3,890</b>	<b>0</b>	<b>2,707</b>	<b>0</b>	<b>225,366</b>	<b>124,014</b>	<b>0</b>	<b>(4,054)</b>
Equity Financing	24,503	118,083	(93,580)	14,099	28,615	(14,516)	13,508	0	592	0	0	10,404	0	(14,142)
Equity Synthetic	9,651	13,266	(3,615)	8,417	7,170	1,247	8,396	0	21	0	0	1,233	0	(9,185)
Clearing and Execution	16	14	2	15	11	4	0	0	15	0	0	2	0	(0)
Structured Transactions	2,871	231	2,640	2,868	231	2,638	2,868	0	0	0	3	0	0	(185)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total Equities Prime Services:</b>	<b>37,042</b>	<b>131,594</b>	<b>(94,552)</b>	<b>25,400</b>	<b>36,028</b>	<b>(10,627)</b>	<b>24,773</b>	<b>0</b>	<b>628</b>	<b>0</b>	<b>3</b>	<b>11,639</b>	<b>0</b>	<b>(23,511)</b>
<b>Total Prime Services</b>	<b>393,018</b>	<b>457,902</b>	<b>(64,885)</b>	<b>31,997</b>	<b>47,450</b>	<b>(15,453)</b>	<b>28,663</b>	<b>0</b>	<b>3,335</b>	<b>0</b>	<b>225,368</b>	<b>135,652</b>	<b>0</b>	<b>(27,565)</b>

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**Lehman Brothers  
Global Consolidated Balance Sheet  
Regional Breakout  
March 14, 2008**

USD millions

	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Net BS				FAS 140/ Seg Cash/ Goodwill			
							Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		
Global Rates	158,137	155,022	3,114	101,410	104,934	(3,524)	100,177	(110)	1,343	0	56,726	1	0	(57,540)
High Grade Credit	18,032	17,311	721	15,453	14,705	748	15,533	(122)	42	0	1,544	1,035	0	(2,570)
CCO	2,512	7,189	(4,677)	2,332	7,013	(4,681)	2,385	(63)	14	0	188	12	0	(178)
Securitized Products	39,146	48,044	(8,898)	37,821	46,593	(8,772)	37,793	(11)	40	0	1,271	53	0	(479)
Real Estate	31,520	37,554	(6,034)	30,892	37,033	(6,141)	30,991	0	0	0	528	0	0	(433)
High Yield	12,508	10,147	2,361	11,226	8,890	2,336	11,214	(11)	23	0	168	1,116	0	(1,212)
Municipal Bonds	5,767	7,140	(1,373)	5,392	6,731	(1,339)	5,362	0	0	0	307	68	0	(758)
Derivatives - Munis	538	2,633	(2,095)	206	2,253	(2,047)	206	0	0	0	279	53	0	0
Energy Trading	3	3,868	(3,865)	3	3,583	(3,580)	3	0	0	0	0	0	0	0
Foreign Exchange	330	4,001	(3,671)	330	4,001	(3,671)	359	(32)	3	0	0	0	0	(0)
FID Corporate	0	8,904	(8,904)	0	2,087	(2,087)	0	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	4,357	1,731	2,625	4,276	1,691	2,585	4,276	0	0	0	0	80	0	(83)
IBD Loans	38	4,207	(4,169)	38	4,198	(4,160)	38	0	0	0	0	0	0	0
<b>Total FID Core:</b>	<b>272,886</b>	<b>307,750</b>	<b>(34,864)</b>	<b>209,479</b>	<b>243,712</b>	<b>(34,233)</b>	<b>208,367</b>	<b>(354)</b>	<b>1,465</b>	<b>0</b>	<b>60,990</b>	<b>2,417</b>	<b>0</b>	<b>(63,731)</b>
<b>Total FID Prime Services:</b>	<b>290,714</b>	<b>243,516</b>	<b>47,197</b>	<b>6,047</b>	<b>10,854</b>	<b>(4,807)</b>	<b>3,818</b>	<b>0</b>	<b>2,229</b>	<b>0</b>	<b>168,763</b>	<b>115,904</b>	<b>0</b>	<b>(3,611)</b>
<b>Total FID Americas</b>	<b>563,600</b>	<b>551,266</b>	<b>12,334</b>	<b>215,526</b>	<b>254,566</b>	<b>(39,041)</b>	<b>212,185</b>	<b>(354)</b>	<b>3,694</b>	<b>0</b>	<b>229,753</b>	<b>118,322</b>	<b>0</b>	<b>(67,342)</b>
Execution Services / Liquid Market	11,665	11,273	393	11,655	7,586	4,057	11,615	0	40	0	0	10	0	(3,667)
Convertible Products	1,816	2,211	(396)	1,816	1,783	32	1,816	0	0	0	0	0	0	(647)
Volatility	3,276	6,915	(3,639)	3,276	5,071	(1,795)	3,271	0	4	0	0	0	0	(2,920)
Equities Strategies	746	1,480	(734)	746	1,169	(423)	742	0	4	0	0	0	0	(259)
Firm Relationship Loans	0	2,017	(2,017)	0	2,017	(2,017)	0	0	0	0	0	0	0	0
Equity Corporate	25	304	(279)	25	60	(35)	25	0	0	0	0	0	0	0
<b>Total Equities Core:</b>	<b>17,527</b>	<b>24,199</b>	<b>(6,672)</b>	<b>17,517</b>	<b>17,698</b>	<b>(181)</b>	<b>17,469</b>	<b>0</b>	<b>48</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>(7,463)</b>
<b>Total Equities Prime Services:</b>	<b>9,672</b>	<b>81,348</b>	<b>(71,676)</b>	<b>8,703</b>	<b>21,049</b>	<b>(12,346)</b>	<b>8,702</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>3</b>	<b>967</b>	<b>0</b>	<b>(6,473)</b>
<b>Total Equities Americas</b>	<b>27,199</b>	<b>105,548</b>	<b>(78,348)</b>	<b>26,220</b>	<b>38,747</b>	<b>(12,527)</b>	<b>26,171</b>	<b>0</b>	<b>49</b>	<b>0</b>	<b>3</b>	<b>977</b>	<b>0</b>	<b>(13,966)</b>
Global Principal Strategies	6,749	6,729	20	5,454	5,395	59	5,453	0	1	0	890	405	0	(1,332)
Global Trading Strategies	4,252	4,345	(93)	3,900	3,995	(95)	3,899	0	1	0	7	345	0	(347)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	642	771	(128)	642	771	(128)	642	0	0	0	0	0	0	0
<b>Total Principal Investing</b>	<b>11,643</b>	<b>11,844</b>	<b>(201)</b>	<b>9,996</b>	<b>10,161</b>	<b>(164)</b>	<b>9,994</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>897</b>	<b>750</b>	<b>0</b>	<b>(1,679)</b>
Asset Management	5,906	7,617	(1,711)	2,909	4,614	(1,705)	2,031	0	1	877	0	0	2,966	(15)
Private Equity	3,578	3,873	(295)	3,426	3,658	(232)	3,369	0	0	57	0	0	152	0
<b>Total IMD</b>	<b>9,484</b>	<b>11,490</b>	<b>(2,006)</b>	<b>6,335</b>	<b>8,272</b>	<b>(1,937)</b>	<b>5,400</b>	<b>0</b>	<b>1</b>	<b>934</b>	<b>0</b>	<b>0</b>	<b>3,149</b>	<b>(15)</b>
Investment Banking Division	373	558	(185)	373	558	(185)	373	0	0	0	0	0	0	0
Treasury	8,213	31,045	(22,832)	4,213	30,818	(26,605)	4,213	0	0	0	4,000	0	0	0
Corporate Other Assets / Investments	843	17,759	(16,915)	843	15,550	(14,708)	110	0	0	734	0	0	0	0
<b>Total Non-Core</b>	<b>9,430</b>	<b>49,362</b>	<b>(39,932)</b>	<b>5,430</b>	<b>46,926</b>	<b>(41,496)</b>	<b>4,696</b>	<b>0</b>	<b>0</b>	<b>734</b>	<b>4,000</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total All Other Americas</b>	<b>30,557</b>	<b>72,686</b>	<b>(42,129)</b>	<b>21,761</b>	<b>65,358</b>	<b>(43,597)</b>	<b>20,081</b>	<b>0</b>	<b>3</b>	<b>1,668</b>	<b>4,897</b>	<b>750</b>	<b>3,149</b>	<b>(1,634)</b>
<b>Grand Totals Americas</b>	<b>621,356</b>	<b>729,510</b>	<b>(108,154)</b>	<b>263,506</b>	<b>358,671</b>	<b>(95,165)</b>	<b>258,446</b>	<b>(354)</b>	<b>3,746</b>	<b>1,668</b>	<b>234,652</b>	<b>120,049</b>	<b>3,149</b>	<b>(83,001)</b>
Liquid Markets Financing	267,418	207,334	60,082	3,331	6,552	(3,220)	3,014	0	318	0	153,747	110,338	0	(3,452)
Credit Financing	22,815	27,801	(5,186)	2,144	1,301	843	804	0	1,340	0	14,905	5,568	0	(52)
Clearing and Execution	572	4	568	572	4	568	0	0	572	0	0	0	0	0
FID Structured Transactions	112	320	(208)	0	159	(159)	0	0	0	0	112	0	0	(107)
FID Futures	0	8,057	(8,057)	0	2,838	(2,838)	0	0	0	0	0	0	0	0
<b>Total FID Prime Services:</b>	<b>290,714</b>	<b>243,516</b>	<b>47,197</b>	<b>6,047</b>	<b>10,854</b>	<b>(4,807)</b>	<b>3,818</b>	<b>0</b>	<b>2,229</b>	<b>0</b>	<b>168,763</b>	<b>115,904</b>	<b>0</b>	<b>(3,611)</b>
Equity Financing	6,270	73,647	(67,377)	5,354	18,037	(12,683)	5,354	0	0	0	0	918	0	(1,005)
Equity Synthetic	3,397	7,577	(4,179)	3,346	2,888	459	3,346	0	0	0	0	51	0	(5,458)
Clearing and Execution	1	3	(2)	1	3	(2)	0	0	1	0	0	0	0	(0)
Structured Transactions	4	122	(118)	1	122	(121)	1	0	0	0	3	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total Equities Prime Services:</b>	<b>9,672</b>	<b>81,348</b>	<b>(71,676)</b>	<b>8,703</b>	<b>21,049</b>	<b>(12,346)</b>	<b>8,702</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>3</b>	<b>967</b>	<b>0</b>	<b>(6,473)</b>
<b>Total Prime Services Americas</b>	<b>300,386</b>	<b>324,865</b>	<b>(24,479)</b>	<b>14,749</b>	<b>31,903</b>	<b>(17,154)</b>	<b>12,520</b>	<b>0</b>	<b>2,230</b>	<b>0</b>	<b>168,766</b>	<b>116,871</b>	<b>0</b>	<b>(10,084)</b>

**Lehman Brothers  
Global Consolidated Balance Sheet  
Regional Breakout  
March 14, 2008**

USD millions

EUROPE	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Net BS				FAS 140/ Seg Cash/ Goodwill			
							Net Longs	Repo 105	Fails	Other		Rev Repos		Borrows
Global Rates	62,671	63,541	(870)	24,456	25,978	(1,522)	32,987	(8,758)	227	0	38,218	0	0	(37,835)
High Grade Credit	1,902	2,477	(575)	1,391	1,940	(548)	1,692	(333)	32	0	510	0	0	(518)
CCO	631	2,272	(1,640)	620	2,267	(1,647)	1,304	(885)	1	0	11	0	0	(11)
Securitized Products	10,449	11,916	(1,468)	10,402	11,821	(1,418)	11,375	(978)	5	0	46	0	0	(47)
Real Estate	13,679	17,593	(3,914)	13,679	17,592	(3,914)	14,053	(879)	505	0	0	0	0	(0)
High Yield	3,338	3,395	(57)	3,040	3,066	(26)	3,455	(423)	8	0	298	0	0	(301)
Municipal Bonds	0	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	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	126	158	(32)	126	158	(32)	111	(1)	15	0	0	0	0	(0)
Foreign Exchange	484	475	9	411	418	(7)	471	(67)	7	0	73	0	0	(30)
FID Corporate	5	868	(863)	5	5	0	5	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,507	1,563	(46)	1,507	1,553	(46)	1,507	0	0	0	0	0	0	0
IBD Loans	3,135	2,764	371	3,135	2,764	371	3,135	0	0	0	0	0	0	(0)
<b>Total FID Core:</b>	<b>97,927</b>	<b>107,011</b>	<b>(9,084)</b>	<b>58,772</b>	<b>67,561</b>	<b>(8,789)</b>	<b>70,096</b>	<b>(12,123)</b>	<b>799</b>	<b>0</b>	<b>39,155</b>	<b>0</b>	<b>0</b>	<b>(38,746)</b>
<b>Total FID Prime Services:</b>	<b>68,505</b>	<b>68,598</b>	<b>(93)</b>	<b>405</b>	<b>497</b>	<b>(92)</b>	<b>0</b>	<b>0</b>	<b>405</b>	<b>0</b>	<b>59,990</b>	<b>8,109</b>	<b>0</b>	<b>(366)</b>
<b>Total FID Europe</b>	<b>166,432</b>	<b>175,609</b>	<b>(9,177)</b>	<b>59,177</b>	<b>68,058</b>	<b>(8,881)</b>	<b>70,096</b>	<b>(12,123)</b>	<b>1,205</b>	<b>0</b>	<b>99,145</b>	<b>8,109</b>	<b>0</b>	<b>(39,112)</b>
Execution Services	1,780	3,832	(2,051)	1,464	1,371	93	761	0	703	0	0	316	0	(578)
Convertible Products	771	520	252	678	411	267	646	0	32	0	0	93	0	(528)
Volatility	17,533	18,780	(1,247)	15,463	16,510	(1,048)	15,346	0	116	0	0	2,071	0	(9,889)
Equities Strategies	582	594	(12)	528	534	(6)	522	0	5	0	0	55	0	(184)
Firm Relationship Loans	391	776	(385)	391	776	(385)	391	0	0	0	0	0	0	(0)
Equity Corporate	12	24	(12)	12	24	(12)	12	0	0	0	0	0	0	0
<b>Total Equities Core:</b>	<b>21,070</b>	<b>24,526</b>	<b>(3,456)</b>	<b>18,535</b>	<b>19,626</b>	<b>(1,091)</b>	<b>17,678</b>	<b>0</b>	<b>856</b>	<b>0</b>	<b>2,535</b>	<b>0</b>	<b>0</b>	<b>(11,177)</b>
<b>Total Equities Prime Services:</b>	<b>24,917</b>	<b>35,636</b>	<b>(10,719)</b>	<b>14,841</b>	<b>10,100</b>	<b>4,741</b>	<b>14,216</b>	<b>0</b>	<b>625</b>	<b>0</b>	<b>0</b>	<b>10,076</b>	<b>0</b>	<b>(15,991)</b>
<b>Total Equities Europe</b>	<b>45,987</b>	<b>60,162</b>	<b>(14,175)</b>	<b>33,376</b>	<b>29,726</b>	<b>3,650</b>	<b>31,895</b>	<b>0</b>	<b>1,481</b>	<b>0</b>	<b>0</b>	<b>12,611</b>	<b>0</b>	<b>(26,738)</b>
Global Principal Strategies	1,228	1,257	(28)	1,024	1,023	1	1,024	0	0	0	204	0	0	(271)
Global Trading Strategies	444	428	16	357	340	17	347	0	9	0	87	0	0	(100)
Global Opportunities Group	0	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	0
<b>Total Principal Investing</b>	<b>1,672</b>	<b>1,684</b>	<b>(12)</b>	<b>1,381</b>	<b>1,363</b>	<b>18</b>	<b>1,371</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>292</b>	<b>0</b>	<b>0</b>	<b>(371)</b>
Asset Management	999	1,701	(702)	999	1,701	(702)	980	0	19	0	0	0	0	(3)
Private Equity	2,692	2,690	2	2,692	2,690	2	2,692	0	0	0	0	0	0	0
<b>Total IMD</b>	<b>3,691</b>	<b>4,391</b>	<b>(700)</b>	<b>3,691</b>	<b>4,391</b>	<b>(700)</b>	<b>3,672</b>	<b>0</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>(3)</b>
Investment Banking Division	155	193	(38)	155	193	(38)	155	0	0	0	0	0	0	(0)
Treasury	1	1	0	1	1	0	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	1,684	(1,684)	0	0	0	0	0	0	0	0	0	0	0
<b>Total Non-Core</b>	<b>155</b>	<b>1,877</b>	<b>(1,721)</b>	<b>155</b>	<b>193</b>	<b>(38)</b>	<b>155</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>(0)</b>
<b>Total All Other Europe</b>	<b>5,519</b>	<b>7,952</b>	<b>(2,433)</b>	<b>5,227</b>	<b>5,948</b>	<b>(720)</b>	<b>5,199</b>	<b>0</b>	<b>28</b>	<b>0</b>	<b>292</b>	<b>0</b>	<b>0</b>	<b>(374)</b>
<b>Grand Totals Europe</b>	<b>217,937</b>	<b>243,723</b>	<b>(25,786)</b>	<b>97,780</b>	<b>103,732</b>	<b>(5,951)</b>	<b>107,169</b>	<b>(12,123)</b>	<b>2,714</b>	<b>0</b>	<b>99,437</b>	<b>20,720</b>	<b>0</b>	<b>(66,224)</b>
Liquid Markets Financing	58,449	59,449	0	338	338	0	0	0	338	0	52,568	8,547	0	(328)
Credit Financing	9,054	9,054	0	69	69	0	0	0	69	0	7,423	1,562	0	(38)
Clearing and Execution	1	2	(1)	0	0	0	0	0	0	0	1	0	0	0
FID Structured Transactions	0	92	(92)	0	92	(92)	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total FID Prime Services:</b>	<b>68,505</b>	<b>68,598</b>	<b>(93)</b>	<b>405</b>	<b>497</b>	<b>(92)</b>	<b>0</b>	<b>0</b>	<b>405</b>	<b>0</b>	<b>59,990</b>	<b>8,109</b>	<b>0</b>	<b>(366)</b>
Equity Financing	18,229	33,041	(14,811)	8,742	8,159	583	8,152	0	589	0	0	9,488	0	(13,135)
Equity Synthetic	3,805	2,475	1,329	3,218	1,824	1,394	3,197	0	21	0	0	587	0	(2,242)
Clearing and Execution	16	11	4	14	9	6	0	0	14	0	0	2	0	(0)
Structured Transactions	2,867	109	2,758	2,867	109	2,758	2,867	0	0	0	0	0	0	(185)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total Equities Prime Services:</b>	<b>24,917</b>	<b>35,636</b>	<b>(10,719)</b>	<b>14,841</b>	<b>10,100</b>	<b>4,741</b>	<b>14,216</b>	<b>0</b>	<b>625</b>	<b>0</b>	<b>0</b>	<b>10,076</b>	<b>0</b>	<b>(15,561)</b>
<b>Total Prime Services Europe</b>	<b>93,422</b>	<b>104,234</b>	<b>(10,812)</b>	<b>15,246</b>	<b>10,597</b>	<b>4,649</b>	<b>14,216</b>	<b>0</b>	<b>1,030</b>	<b>0</b>	<b>59,990</b>	<b>18,185</b>	<b>0</b>	<b>(15,927)</b>

**Lehman Brothers**  
**Global Consolidated Balance Sheet**  
**Regional Breakout**  
**March 14, 2008**

USD millions

ASIA	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Net BS				FAS 140/ Seg Cash/ Goodwill			
							Net Longs	Repo 105	Fails	Other		Rev Repos		Borrows
Global Rates	20,687	20,685	11	13,203	13,326	(123)	13,213	(12)	1	0	7,494	0	0	(8,030)
High Grade Credit	980	976	4	907	903	4	1,136	(229)	0	0	73	0	0	(85)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	18	2,035	(2,017)	18	2,030	(2,012)	26	(8)	0	0	0	0	0	0
Securitized Products	1,842	1,904	(62)	1,578	1,904	(327)	1,578	0	0	0	65	0	0	(83)
Real Estate	9,773	9,617	156	9,744	9,617	126	9,744	0	0	0	29	0	0	(29)
High Yield	2,396	3,159	(763)	2,337	3,097	(760)	2,360	(24)	1	0	59	0	0	(59)
Municipal Bonds	0	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	0
Derivatives - Munis	0	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	0
Foreign Exchange	1,239	1,461	(222)	1,239	1,461	(222)	1,213	0	16	10	0	0	0	0
FID Corporate	143	143	(0)	143	143	(0)	48	0	0	94	0	0	0	(0)
Insurance Products Group	0	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	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total FID Core:</b>	<b>36,888</b>	<b>39,981</b>	<b>(3,093)</b>	<b>29,168</b>	<b>32,482</b>	<b>(3,314)</b>	<b>29,318</b>	<b>(273)</b>	<b>19</b>	<b>105</b>	<b>7,720</b>	<b>0</b>	<b>0</b>	<b>(8,247)</b>
<b>Total FID Prime Services:</b>	<b>(3,242)</b>	<b>14,195</b>	<b>(17,437)</b>	<b>145</b>	<b>71</b>	<b>74</b>	<b>72</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>(3,387)</b>	<b>0</b>	<b>0</b>	<b>(77)</b>
<b>Total FID Asia</b>	<b>33,646</b>	<b>54,176</b>	<b>(20,530)</b>	<b>29,313</b>	<b>32,553</b>	<b>(3,240)</b>	<b>29,390</b>	<b>(273)</b>	<b>91</b>	<b>105</b>	<b>4,333</b>	<b>0</b>	<b>0</b>	<b>(8,324)</b>
Execution Services / Liquid Market	581	929	(348)	558	905	(347)	503	0	55	0	0	24	0	(64)
Convertible Products	428	335	91	415	321	94	413	0	2	0	0	11	0	(38)
Volatility	9,506	7,110	2,397	9,396	7,001	2,397	9,380	0	17	0	0	110	0	(395)
Equities Strategies	1,810	2,971	(1,162)	1,727	2,218	(491)	1,725	0	2	0	0	82	0	(111)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	34	553	(519)	34	533	(500)	34	0	0	0	0	0	0	0
<b>Total Equities Core:</b>	<b>12,358</b>	<b>11,898</b>	<b>460</b>	<b>12,130</b>	<b>10,978</b>	<b>1,152</b>	<b>12,054</b>	<b>0</b>	<b>76</b>	<b>0</b>	<b>0</b>	<b>228</b>	<b>0</b>	<b>(607)</b>
<b>Total Equities Prime Services:</b>	<b>2,452</b>	<b>14,609</b>	<b>(12,157)</b>	<b>1,856</b>	<b>4,878</b>	<b>(3,022)</b>	<b>1,854</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>596</b>	<b>0</b>	<b>(1,477)</b>
<b>Total Equities Asia</b>	<b>14,810</b>	<b>26,507</b>	<b>(11,697)</b>	<b>13,986</b>	<b>15,857</b>	<b>(1,870)</b>	<b>13,908</b>	<b>0</b>	<b>79</b>	<b>0</b>	<b>0</b>	<b>824</b>	<b>0</b>	<b>(2,084)</b>
Global Principal Strategies	1,002	996	6	965	962	3	965	0	0	0	37	0	0	(32)
Global Trading Strategies	495	1,108	(613)	464	1,076	(612)	464	0	0	0	31	0	0	(32)
Global Opportunities Group	1,057	933	125	963	824	139	942	0	21	0	94	0	0	(99)
Direct Principal Investments	150	310	(160)	150	310	(160)	150	0	0	0	0	0	0	0
<b>Total Principal Investing</b>	<b>2,705</b>	<b>3,346</b>	<b>(642)</b>	<b>2,543</b>	<b>3,172</b>	<b>(629)</b>	<b>2,522</b>	<b>0</b>	<b>21</b>	<b>0</b>	<b>161</b>	<b>0</b>	<b>0</b>	<b>(163)</b>
Asset Management	68	67	1	68	67	1	68	0	0	0	0	0	0	0
Private Equity	483	483	(0)	483	483	(0)	483	0	0	0	0	0	0	0
<b>Total IMD</b>	<b>551</b>	<b>550</b>	<b>0</b>	<b>551</b>	<b>550</b>	<b>0</b>	<b>551</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Investment Banking Division	67	67	0	67	67	0	67	0	0	0	0	0	0	0
Treasury	0	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	0
<b>Total Non-Core</b>	<b>67</b>	<b>67</b>	<b>0</b>	<b>67</b>	<b>67</b>	<b>0</b>	<b>67</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Total All Other Asia</b>	<b>3,323</b>	<b>3,964</b>	<b>(642)</b>	<b>3,161</b>	<b>3,790</b>	<b>(629)</b>	<b>3,140</b>	<b>0</b>	<b>21</b>	<b>0</b>	<b>161</b>	<b>0</b>	<b>0</b>	<b>(163)</b>
<b>Grand Totals Asia</b>	<b>51,779</b>	<b>84,649</b>	<b>(32,869)</b>	<b>46,461</b>	<b>52,200</b>	<b>(5,739)</b>	<b>46,438</b>	<b>(273)</b>	<b>191</b>	<b>105</b>	<b>4,494</b>	<b>824</b>	<b>0</b>	<b>(10,571)</b>
Liquid Markets Financing	(3,242)	14,195	(17,437)	145	71	74	72	0	73	0	(3,387)	0	0	(77)
Credit Financing	0	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	0
FID Structured Transactions	0	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	0
<b>Total FID Prime Services:</b>	<b>(3,242)</b>	<b>14,195</b>	<b>(17,437)</b>	<b>145</b>	<b>71</b>	<b>74</b>	<b>72</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>(3,387)</b>	<b>0</b>	<b>0</b>	<b>(77)</b>
Equity Financing	3	11,395	(11,392)	3	2,420	(2,417)	1	0	2	0	0	0	0	(3)
Equity Synthetic	2,449	3,214	(765)	1,853	2,459	(605)	1,853	0	0	0	0	596	0	(1,475)
Clearing and Execution	0	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	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total Equities Prime Services:</b>	<b>2,452</b>	<b>14,609</b>	<b>(12,157)</b>	<b>1,856</b>	<b>4,878</b>	<b>(3,022)</b>	<b>1,854</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>596</b>	<b>0</b>	<b>(1,477)</b>
<b>Total Prime Services Asia</b>	<b>(790)</b>	<b>28,804</b>	<b>(29,594)</b>	<b>2,001</b>	<b>4,950</b>	<b>(2,948)</b>	<b>1,926</b>	<b>0</b>	<b>75</b>	<b>0</b>	<b>(3,387)</b>	<b>596</b>	<b>0</b>	<b>(1,554)</b>

**Lehman Brothers**  
**FID Firm Financing Balance Sheet**  
**Regional Breakout**  
**March 14, 2008**

USD millions

Consolidated	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						
	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Today 14-Mar-08	Prior 13-Mar-08	Variance Incr/(Decr)	Net BS				FAS 140/ Seg Cash/ Goodwill		
							Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	
<b>Americas</b>													
Liquid	275,416	207,334	68,082	7,331	6,552	780	7,014	0	318	0	157,747	110,338	0
Credit	7,639	15,018	(7,379)	800	1,138	(339)	771	0	29	0	5,664	1,175	0
EMG	14,975	12,783	2,193	1,344	163	1,181	33	0	1,311	0	9,240	4,391	0
<b>Total Americas</b>	<b>298,031</b>	<b>235,136</b>	<b>62,895</b>	<b>9,475</b>	<b>7,853</b>	<b>1,622</b>	<b>7,818</b>	<b>0</b>	<b>1,657</b>	<b>0</b>	<b>172,651</b>	<b>115,904</b>	<b>0</b>
<b>Europe</b>													
Liquid	59,449	59,449	0	336	336	0	0	0	336	0	52,566	6,547	0
Credit	9,054	9,054	0	69	69	0	0	0	69	0	7,423	1,562	0
<b>Total Europe</b>	<b>68,503</b>	<b>68,503</b>	<b>0</b>	<b>405</b>	<b>405</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>405</b>	<b>0</b>	<b>59,989</b>	<b>8,109</b>	<b>0</b>
<b>Asia</b>													
Liquid	(3,242)	14,195	(17,437)	145	71	74	72	0	73	0	(3,387)	0	0
<b>Total Firm Financing:</b>	<b>363,291</b>	<b>317,834</b>	<b>45,458</b>	<b>10,025</b>	<b>8,329</b>	<b>1,696</b>	<b>7,890</b>	<b>0</b>	<b>2,135</b>	<b>0</b>	<b>229,253</b>	<b>124,014</b>	<b>0</b>

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

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	athetic Divt	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
(blank)	(blank)	(blank)	(blank)	(blank)	(blank)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
(blank) Total	(blank) Total	(blank) Total	(blank) Total	(blank) Total	(blank) Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0
(blank) Total	(blank) Total	(blank) Total	(blank) Total	(blank) Total	(blank) Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>SUM EUROPE AND</b>																			
						0	0	0	0	0	0	0	0	0	0	0	-5	0	0
Total	Total					0	0	0	0	0	0	0	0	0	0	0	-5	0	0
Total	Total					0	0	0	0	0	0	0	0	0	0	0	-5	0	0
<b>Customer</b>																			
GFS-Customer																			
<b>Customer</b>																			
	Customer				Customer	0	0	0	0	0	0	0	0	0	298	0	-298	0	0
	Customer Total				Customer Total	0	0	0	0	0	0	0	0	0	298	0	-298	0	0
	GFS-Customer Total				GFS-Customer Total	0	0	0	0	0	0	0	0	0	298	0	-298	0	0
	Customer Total				Customer Total	0	0	0	0	0	0	0	0	0	298	0	-298	0	0
<b>PRINCIPAL INVESTING</b>																			
GFS-PRINCIPAL INVESTING																			
<b>GLOBAL TRADING STRATEGIES</b>																			
GLOBAL TRADING STRAT-EUR																			
					GLB TRAD STR EUR TRAH PRNC	-387	0	0	0	87	0	0	441	-357	430	340	16	17	0
	GLOBAL TRADING STRAT-EUR Total				GLOBAL TRADING STRAT-EUR Total	-387	0	0	0	87	0	0	441	-357	430	340	16	17	0
<b>GLOBAL PRINCIPAL STRATEGIES</b>																			
GFS EUROPE																			
					CARIS-EUROPE	-348	0	0	0	80	0	0	420	-348	359	344	-3	1	0
					CREDIT ARBITRAGE	643	0	0	0	122	0	0	765	654	752	654	4	0	0
					EUROPEAN PRIVATE INVESTING	16	0	0	0	0	0	0	16	16	16	0	0	0	0
	GFS-PRINCIPAL INVESTING Total				GFS-PRINCIPAL INVESTING Total	1,024	0	0	0	204	0	0	1,220	1,024	1,257	1,053	-13	1	0
	PRINCIPAL INVESTING Total				PRINCIPAL INVESTING Total	1,071	0	10	0	292	0	0	1,672	1,361	1,684	1,363	-12	18	0
	SUM MORTGAGE CAPITAL DIVISION				SUM MORTGAGE CAPITAL DIVISION	0	0	0	0	0	0	0	0	0	51	0	-51	0	0
GFS-SUM MORTGAGE CAPITAL DIVISION																			
<b>MORTGAGE CAP DIV PRE-ALLO</b>																			
MORT CAP DIV EUR PRE ALLO																			
					UK PLATFORMS	0	0	0	0	0	0	0	0	0	51	0	-51	0	0
	MORT CAP DIV EUR PRE ALLO Total				MORT CAP DIV EUR PRE ALLO Total	0	0	0	0	0	0	0	0	0	51	0	-51	0	0
	GFS-SUM MORTGAGE CAPITAL DIVISION Total				GFS-SUM MORTGAGE CAPITAL DIVISION Total	0	0	0	0	0	0	0	0	0	51	0	-51	0	0
	SUM MORTGAGE CAPITAL DIVISION Total				SUM MORTGAGE CAPITAL DIVISION Total	0	0	0	0	0	0	0	0	0	51	0	-51	0	0
<b>SUM-BANKING DIVISION</b>																			
GFS-BANKING DIVISION																			
<b>DCM ABS</b>																			
	DEBT ORIG-EUROPE				DEBT ORIG-EUROPE	1,039	0	0	0	0	0	0	1,039	1,039	1,077	1,077	-40	-40	0
	DEBT ORIG-EUROPE Total				DEBT ORIG-EUROPE Total	1,039	0	0	0	0	0	0	1,039	1,039	1,077	1,077	-40	-40	0
<b>LEVERAGED FINANCE</b>																			
LF EUROPE																			
	LF EUROPE				LF EUROPE	1,297	0	0	0	0	0	0	1,297	1,297	1,260	1,260	3	3	0
	LF EUROPE Total				LF EUROPE Total	1,297	0	0	0	0	0	0	1,297	1,297	1,266	1,266	3	3	0
<b>OTHER</b>																			
OTHER BANKING INDUSTRY EUR																			
					HG FIRM REL LOANS IBID EUR	781	0	0	0	0	0	0	781	781	776	776	6	6	0
					HY FIRM REL LOANS IBID EUR	24	0	0	0	0	0	0	24	24	24	24	0	0	0
					H <sup>1</sup> LOAN HOLDS IBID EUR	1	0	0	0	0	0	0	1	1	1	1	0	0	0
					OTHER BANKING INDUSTRY EUR	196	0	0	0	0	0	0	196	196	195	195	-3	-3	0
					OTHER EUROPE NBI GROSS UP	0	0	0	0	0	0	0	0	0	-400	-400	400	400	0
	OTHER BANKING INDUSTRY EUR Total				OTHER BANKING INDUSTRY EUR Total	961	0	0	0	0	0	0	961	961	963	963	-3	-3	0
	GFS-BANKING DIVISION Total				GFS-BANKING DIVISION Total	3,290	0	0	0	0	0	0	3,290	3,290	3,357	3,357	-33	-33	0
	SUM-BANKING DIVISION Total				SUM-BANKING DIVISION Total	3,290	0	0	0	0	0	0	3,290	3,290	3,357	3,357	-33	-33	0
<b>SUM-EQUITIES</b>																			
GFS-EQUITIES																			
<b>CONVERTIBLES PRODUCT</b>																			
CONVERTIBLES EUROPE																			
					FACILITY FROM PRCP	-220	0	-28	0	0	11	0	260	-389	247	339	14	14	0
	CONVERTIBLES EUROPE Total				CONVERTIBLES EUROPE Total	-426	0	-28	0	0	82	0	510	-429	272	375	23	23	0
<b>EQUITIES CORPORATE</b>																			
EQUITIES CORP EUROPE																			
					HG FIRM REL LOANS EQT EUR	391	0	0	0	0	0	0	391	391	778	778	-388	-388	0
					HY FIRM REL LOANS EQT EUR	12	0	0	0	0	0	0	12	12	24	24	-12	-12	0
	EQUITIES CORP EUROPE Total				EQUITIES CORP EUROPE Total	403	0	0	0	0	0	0	403	403	800	800	-397	-397	0
<b>EQUITIES SUPPORT</b>																			
NEW ISSUE EQTY																			
					NEW ISSUE-EUROPE	17	0	0	0	0	0	0	22	22	28	28	-6	-6	0
	NEW ISSUE EQTY Total				NEW ISSUE EQTY Total	17	0	0	0	0	0	0	22	22	28	28	-6	-6	0
<b>EQUITY STRATEGIES</b>																			
EQUITIES STRATEGIES-EUR																			
					EQTY STRAT EUR LONG-SHORT	-203	0	0	0	0	23	0	203	-388	246	217	-14	-29	0
					EQTY STRAT EUR VOL ARB	5	0	0	0	0	0	0	5	5	11	11	0	0	0
					EDRP	182	0	0	0	0	24	0	377	182	319	299	-21	-20	0
					EQTY STRAT EUR EVNT DRIVEN	0	0	0	0	0	0	0	0	0	-20	-20	0	0	0
	EQUITIES STRATEGIES-EUR Total				EQUITIES STRATEGIES-EUR Total	-23	0	0	0	0	55	0	582	-522	584	584	-12	-12	0
<b>VOLATILITY EUROPE</b>																			



Lehman Brothers  
 Asset Statement Balance Sheet  
 March 14, 2008

USD Millions

Region	Division	thetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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
<b>SUM EUROPE AND</b>	<b>SUM-FIXED</b>	<b>(GPS-FIXED)</b>	<b>FOREIGN EXCH</b>	<b>FX EUROPE Total</b>		1	0	0	0	0	0	0	3	3	15	15	-12	-12
				FX EEMEA														
				EMG LM EUROPE		466	-57	8	0	73	0	0	476	403	455	393	21	4
				EUROPE EMG FX		5	0	0	0	0	0	0	5	5	5	5	0	0
				<b>FX EEMEA Total</b>		<b>471</b>	<b>-57</b>	<b>8</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>0</b>	<b>481</b>	<b>408</b>	<b>460</b>	<b>398</b>	<b>21</b>	<b>4</b>
				<b>HIGH GRADE CREDIT</b>														
				HIGH GRADE CREDIT EUROPE														
				HG CREDIT VOLATILITY EUR		0	0	0	0	3	0	0	3	0	38	0	-3	-57
				HG FLOW TRADING EUR		713	-250	14	0	509	0	0	564	474	1,395	658	-411	583
				HG SHORT TERM CREDIT EUR		976	-30	18	0	0	0	0	911	911	1,024	1,024	-108	-108
				HG FLOW TRADING SYND EUR		0	0	0	0	0	0	0	0	0	0	0	0	0
				<b>HIGH GRADE CREDIT EUROPE Total</b>		<b>1,692</b>	<b>-333</b>	<b>32</b>	<b>0</b>	<b>510</b>	<b>0</b>	<b>0</b>	<b>1,692</b>	<b>1,391</b>	<b>2,427</b>	<b>1,940</b>	<b>-575</b>	<b>548</b>
				<b>HIGH YIELD</b>														
				HIGH YIELD - EUROPE														
				HY BONDS EUR		182	0	1	0	18	0	0	181	184	171	158	4	6
				HY DERIVATIVES		0	0	0	0	0	0	0	0	0	0	0	0	0
				HY DISTRESSED EUR		191	0	1	0	2	0	0	194	192	192	190	2	2
				HY DISTRESSED LOANS EUR		2	0	0	0	0	0	2	2	2	2	0	0	0
				HY HOUSE EUR		-364	0	0	0	0	0	0	-364	-364	296	298	-34	-34
				HY LOANS SYND EUR		1,238	0	0	0	0	0	1,238	1,238	1,221	1,221	4	4	
				HY NPLS EUR		6	0	0	0	0	0	6	6	6	6	0	0	0
				HY PAR LDAH TRADING EUR		727	0	0	0	0	0	727	727	759	723	3	4	
				<b>HIGH YIELD - EUROPE Total</b>		<b>2,577</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>2,633</b>	<b>2,578</b>	<b>2,578</b>	<b>2,554</b>	<b>2,597</b>	<b>-21</b>	<b>-16</b>
				HIGH YIELD PROP EUROPE														
				HY PROP DISTRESSED EUROPE		0	0	0	0	0	0	0	0	0	0	0	0	0
				<b>HIGH YIELD PROP EUROPE Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
				HIGH YIELD EEMEA														
				HY CORPORATES EEMEA		775	-423	8	0	384	0	0	504	359	639	366	-36	-7
				HY EMG NPLS EUR		102	0	0	0	0	0	102	102	102	102	0	0	0
				<b>HIGH YIELD EEMEA Total</b>		<b>877</b>	<b>-423</b>	<b>8</b>	<b>0</b>	<b>384</b>	<b>0</b>	<b>606</b>	<b>461</b>	<b>461</b>	<b>741</b>	<b>466</b>	<b>-36</b>	<b>-7</b>
				<b>REAL ESTATE</b>														
				REAL ESTATE - EUROPE														
				CMBS - EUROPE		12,495	-879	1	0	0	0	0	11,577	11,577	14,667	14,567	-3,090	-3,090
				PRIN. TRAN - EUROPE		1,558	0	803	0	0	0	2,042	2,042	2,672	2,871	488	438	0
				REAL ESTATE NPL		80	0	0	0	0	0	50	50	54	54	6	6	
				<b>REAL ESTATE - EUROPE Total</b>		<b>14,053</b>	<b>-879</b>	<b>804</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>13,679</b>	<b>13,679</b>	<b>17,509</b>	<b>17,502</b>	<b>-3,014</b>	<b>-3,914</b>	
				<b>COMMODITIES TRADING</b>														
				EUROPE COMMODITIES TRADING														
				EUR COMMODITIES STRUCTURED		111	-1	19	0	0	0	0	126	126	166	159	-32	-32
				<b>EUROPE COMMODITIES TRADING Total</b>		<b>111</b>	<b>-1</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>126</b>	<b>126</b>	<b>158</b>	<b>158</b>	<b>-32</b>	<b>-32</b>	
				<b>SECURITIZED PRODUCTS</b>														
				SP EUROPE - ORIGINATION														
				ELG		823	0	0	0	0	0	0	823	823	799	798	24	24
				PREFERRED MORTGAGES		898	0	0	0	0	0	0	898	898	894	894	5	5
				SPML		1,629	0	0	0	0	0	0	1,629	1,629	2,327	2,327	-698	639
				MBS CAPTIVE RETAINED CLASSES		3,066	-891	0	0	0	0	0	2,669	2,669	3,479	3,479	-813	-813
				<b>SP EUROPE - ORIGINATION Total</b>		<b>6,417</b>	<b>-891</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6,026</b>	<b>6,026</b>	<b>7,499</b>	<b>7,499</b>	<b>-1,473</b>	<b>-1,473</b>	
				SP EUROPE - TRADING														
				PRIN. FINANCE - EUROPE		1,295	0	0	0	1	0	0	1,296	1,296	1,280	1,297	8	8
				SF NPLS EUROPE		651	0	0	0	0	0	0	651	647	647	4	4	
				INSURANCE SOLUTIONS EUROPE		2	0	0	0	0	0	0	2	2	0	0	0	
				MBS NON-CAPTIVE EUROPE		422	0	0	0	0	0	0	422	429	420	429	9	9
				RMBS SECONDARY EUROPE		411	194	9	0	0	0	0	299	299	253	253	-38	-38
				ABS SECONDARY OTHER EUROPE		102	-40	0	0	0	0	0	62	53	449	449	-395	396
				MBS TRADING SECONDARY EUROPE		121	-18	1	0	45	0	0	148	103	145	103	0	1
				SP LEGACY BOND EUROPE		1,174	-133	0	0	0	0	0	841	841	1,081	1,081	-240	240
				ABS NEW ISSUE NON-CAPTIVE		760	0	0	0	0	0	0	760	760	0	0	760	760
				<b>SP EUROPE - TRADING Total</b>		<b>4,938</b>	<b>-87</b>	<b>5</b>	<b>0</b>	<b>48</b>	<b>0</b>	<b>4,422</b>	<b>4,378</b>	<b>4,368</b>	<b>4,321</b>	<b>36</b>	<b>36</b>	
				<b>GLOBAL RATES</b>														
				CAPITAL MKTS FUNDS JV EUR														
				FUNDS JV TRADING		254	-6	0	0	0	0	0	248	248	1,501	1,310	-1,97	-1,086
				FUNDS SPVS		799	0	0	0	0	0	0	799	799	757	757	2	2
				<b>CAPITAL MKTS FUNDS JV EUR Total</b>		<b>1,053</b>	<b>-6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,047</b>	<b>1,047</b>	<b>2,257</b>	<b>2,067</b>	<b>-1,195</b>	<b>-1,084</b>	
				GOVERNMENTS EUROPE														
				DOLLAR GOVTS		1,278	-537	217	0	1,071	0	0	1,009	030	1,603	659	106	179
				EURO GOVTS		7,376	-1,629	2	0	4,885	0	0	10,728	6,298	10,937	6,258	-210	220
				GILTS		1,506	0	0	0	2,633	0	0	4,192	1,506	4,129	1,536	53	-50
				<b>GOVERNMENTS EUROPE Total</b>		<b>10,459</b>	<b>-2,296</b>	<b>219</b>	<b>0</b>	<b>8,447</b>	<b>0</b>	<b>0</b>	<b>16,329</b>	<b>8,362</b>	<b>16,869</b>	<b>8,473</b>	<b>-46</b>	<b>-91</b>
				LIQUID MKTS PROP EUROPE														
				RATES PROP EUROPE		930	0	0	0	887	0	0	1,617	930	1,354	825	283	4
				<b>LIQUID MKTS PROP EUROPE Total</b>		<b>930</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>887</b>	<b>0</b>	<b>0</b>	<b>1,617</b>	<b>930</b>	<b>1,354</b>	<b>825</b>	<b>283</b>	<b>4</b>
				RATES DERIVATIVES EUROPE														
				FUNDS DERIVATIVES		182	0	0	0	0	0	0	182	122	632	632	-510	510
				INDEX BASIS /M		376	-1,188	0	0	0	0	0	317	317	223	223	-5	-6
				OPTIONS EXOTIC		182	-6	0	0	0	0	0	178	178	451	451	-214	274
				OPTIONS INFLATION		0,412	-6,117	8	0	16,165	0	0	20,467	10,802	22,882	7,680	2,675	1,422
				OPTIONS PROP		-36	0	0	0	1,476	0	0	1,440	1,711	816	636	180	180
				OPTIONS VANILLA		645	0	0	0	0,395	0	0	7,079	683	8,485	380	395	302
				RATES CVA EUROPE		116	-39	0	0	3,304	0	0	3,418	118	3,343	168	19	-36
				STRATEGIC ELATICS		0	0	0	0	0	0	0	0	0	2,072	2,072	-2,072	-2,072
				SWAPS		893	-90	0	0	2,587	0	0	3,490	063	6,470	1,070		

Lehman Brothers  
 Asset Statement Balance Sheet  
 March 14, 2008

USD Millions

Region	Division	thetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
SUM EUROPE AND	SUM-NV:GFS-INVEST	PRIVATE EQUITY	MERCH	BNK	EUR														
			MB I, II, III EUROPE			299	0	0	0	0	0	0	299	299	299	299	0	0	
			MS IV EUROPE			7	0	0	0	0	0	0	7	7	7	7	0	0	
			MERCH BNK EUR Total			306	0	0	0	0	0	0	306	306	306	306	0	0	
			CREDIT RELATED EUROPE			267	0	0	0	0	0	0	267	267	265	265	0	0	
			EUROPEAN MEZZANINE FUND I			96	0	0	0	0	0	0	96	96	96	96	0	0	
			EUROPEAN MEZZANINE FUND III			121	0	0	0	0	0	0	121	121	120	120	0	0	
			GLOBAL MEZZANINE EUROPE			5	0	0	0	0	0	0	5	5	5	5	0	0	
			CREDIT RELATED EUROPE Total			222	0	0	0	0	0	0	222	222	221	221	0	0	
			REAL ESTATE EUROPE			77	0	0	0	0	0	0	77	77	77	77	0	0	
			REAL ESTATE I EUROPE			527	0	0	0	0	0	0	527	527	527	527	0	0	
			REAL ESTATE II EUROPE			89	0	0	0	0	0	0	89	89	89	89	0	0	
			REAL ESTATE III EUROPE			1,015	0	0	0	0	0	0	1,015	1,015	1,015	1,015	0	0	
			RE MEZZ II EUROPE			189	0	0	0	0	0	0	189	189	189	189	0	0	
			REAL ESTATE EUROPE Total			1,809	0	0	0	0	0	0	1,809	1,809	1,808	1,808	0	0	
			VENTURE CAPITAL EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			VENTURE CAPITAL EUROPE Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			PFII-EUROPE			299	0	0	0	0	0	0	299	299	299	299	0	0	
			CO-INVESTMENT FUNDS EUROPE			299	0	0	0	0	0	0	299	299	299	299	0	0	
			CROSSROADS EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			PFII-EUROPE Total			299	0	0	0	0	0	0	299	299	299	299	0	0	
			INFRASTRUCTURE EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			INFRASTRUCTURE EUROPE Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			AM PRINCIPAL INVESTMENTS - EURO			0	0	0	0	0	0	0	0	0	0	0	0	0	
			MINORITY STAKES IN HEDGE FUNDS			0	0	0	0	0	0	0	0	0	0	0	0	0	
			ASSET MGT SEED EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			DIRECT PRINCIPAL INVESTMENTS E			0	0	0	0	0	0	0	0	0	0	0	0	0	
			AM PRINCIPAL INVESTMENTS - EURO Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			GFS-INVESTMENT MANAGEMENT Total			3,672	0	18	0	0	0	0	3,691	3,691	4,381	4,391	-708	-708	
			SUM-INVESTMENT MANAGEMENT Total			3,672	0	18	0	0	0	0	3,691	3,691	4,381	4,391	-708	-708	
			SUM-NON-CORE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			GFS-NON-CORE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			CORPORATE INVEST/OTHER			0	0	0	0	0	0	0	0	0	0	0	0	0	
			CORP INVEST/OTHER EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			EUR CORP INVEST			0	0	0	0	0	0	0	0	0	0	0	0	0	
			CORP INVEST/OTHER EUROPE Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			GFS-NON-CORE Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			SUM-NON-CORE Total			0	0	0	0	0	0	0	0	0	0	0	0	0	
			SUM-PRIME SERVICES			1	0	0	0	0	0	0	1	1	1,684	1	-1,684	0	
			GFS-EQUITIES			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	
			STRUCTURED TRANS EUR			0	0	0	0	0	0	0	0	0	0	0	0	0	
			VE PROJECTS			2,867	0	0	0	0	0	0	2,867	2,867	109	109	2,758	2,158	
			STRUCTURED TRANS EUR Total			2,867	0	0	0	0	0	0	2,867	2,867	109	109	2,758	2,158	
			CLEARING AND EXECUTION			0	0	14	0	0	2	0	16	14	11	8	8	0	
			STAT ARB CLEARING EUR			0	0	14	0	0	2	0	16	14	11	8	8	0	
			STAT ARB CLEARING EUR Total			0	0	14	0	0	2	0	16	14	11	8	8	0	
			EQUITY FINANCING			0	0	0	0	0	0	0	0	0	0	0	0	0	
			NON HF FINANCING EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			INSTITUTIONAL FIN EUR			275	0	0	0	0	19	0	294	275	290	273	0	0	
			INSTITUTIONAL STOCK LN EUR			0	0	0	0	0	0	0	0	0	0	0	0	0	
			NON HF FINANCING EUROPE Total			275	0	0	0	0	19	0	294	275	290	273	0	0	
			PRIME BROKER EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			TRAD PRIME BROKER EUROPE			5,155	0	544	0	0	5,445	0	10,124	5,219	20,769	5,280	-8,045	595	
			PRIME BROKER EUROPE Total			5,155	0	544	0	0	5,445	0	10,124	5,219	20,769	5,280	-8,045	595	
			STAT ARB FINANCING EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			STAT ARB FINANCING EUR			0	0	0	0	0	0	0	0	0	1,050	392	-1,050	-392	
			STAT ARB FINANCING EUROPE Total			0	0	0	0	0	0	0	0	0	1,050	392	-1,050	-392	
			STRUCTURED ARB-EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			EUR, TENDER & SCRF ARB			735	0	0	0	0	209	0	1,019	735	1,070	750	-56	-15	
			STRUCTURED ARB EQ FIN EUROPE			1,401	0	48	0	0	-2,743	0	4,197	1,453	6,270	1,065	-2,073	287	
			STRUCTURED ARB-EUROPE Total			2,143	0	48	0	0	3,025	0	5,212	2,188	7,340	1,016	-2,129	273	
			EQUITY SYNTHETICS			0	0	0	0	0	0	0	0	0	0	0	0	0	
			FB SYNTHETICS EUROPE			1,146	0	1	0	0	36	0	1,183	1,147	395	358	789	179	
			SYN PRIME BROKER EUR			1,146	0	1	0	0	36	0	1,183	1,147	395	358	789	179	
			STAT ARB SYNTHETICS EUR			0	0	0	0	0	0	0	0	0	0	0	0	0	
			STAT ARB SYNTHETICS EUR			2,051	0	29	0	0	551	0	2,622	2,071	2,080	1,468	542	805	
			STAT ARB SYNTHETICS EUR Total			2,051	0	29	0	0	551	0	2,622	2,071	2,080	1,468	542	805	
			GFS-EQUITIES Total			14,210	0	625	0	0	10,076	0	24,917	14,891	25,628	10,186	-10,719	4,741	
			GFS-FIXED INCOME			0	0	0	0	0	0	0	0	0	0	0	0	0	
			FIRM FINANCING			0	0	0	0	0	0	0	0	0	0	0	0	0	
			CREDIT FINANCING EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			GCS CORPORATE REPO			459	0	19	0	10,815	1,515	0	12,889	678	10,589	108	2,019	570	
			CREDIT FINANCING EUROPE Total			459	0	19	0	10,815	1,515	0	12,889	678	10,589	108	2,019	570	
			LIQUID MARKETS EUROPE			0	0	0	0	0	0	0	0	0	0	0	0	0	
			FIRM FINANCING EUROPE			0	0	1,057	0	105	41	0	1,201	1,057	405	354	604	774	
			MATCH BOOK TRADING EUROPE			97	0	8,336	0	87,609	6,723	0	96,765	6,933	70,813	1,309	9,342	4,124	
			LIQUID MARKETS EUROPE Total			97	0	9,393	0	87,709	6,764	0	97,966	7,080	70,818	2,192	10,746	5,898	
			STRUCTURED TRANSACTIONS			0	0	0	0	0	0	0	0	0	0	0	0	0	
			FID STRUCTURED TRANS EUR			0	0	0	0	0	0	0	0	0	0	0	0	0	
			FINANCIAL ENG-EUROPE		</														

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	athetic Divt	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
SUM EUROPE AND THE MIDDLE EAST						107,945	-12,123	9,321	0	117,572	20,998	0	243,695	195,143	256,921	195,821	-13,316	-478	
SUM AMERICAS																			
PRINCIPAL INVESTING																			
GFS-PRINCIPAL INVESTING																			
GLOBAL TRADING STRATEGIES																			
GLOBAL TRADING STRAT-AMER																			
						110	0	0	0	0	0	0	110	110	110	110	0	0	
						3,709	0	1	0	7	-345	0	4,142	3,790	4,235	3,684	-93	-95	
GLOBAL TRADING STRAT-AMER Total						3,819	0	1	0	7	-345	0	4,252	3,900	4,345	3,995	-43	-95	
DIRECT PRINCIPAL INVESTMENTS																			
DIRECT PRINCIPAL-AMERICAS																			
						642	0	0	0	0	0	0	642	642	771	771	-128	128	
DIRECT PRINCIPAL-AMERICAS Total						642	0	0	0	0	0	0	642	642	771	771	-128	128	
GLOBAL PRINCIPAL STRATEGIES																			
GFS-AMERICAS TRADING																			
						130	0	0	0	0	0	0	131	130	130	132	-1	-1	
						3,001	0	0	0	431	297	0	3,681	3,001	2,708	2,898	-27	17	
						296	0	0	0	19	0	0	315	296	194	296	-1	0	
						16	0	0	0	0	0	0	16	16	16	16	0	0	
						218	0	0	0	11	11	0	326	218	328	215	-2	3	
						996	0	0	0	892	89	0	1,078	996	1,006	972	19	13	
						11	0	0	0	0	0	0	11	11	15	15	-4	-4	
						34	0	0	0	0	0	0	34	34	54	54	0	0	
						0	0	1	0	42	1	0	44	1	53	5	0	-8	
						1,647	0	0	0	26	0	0	1,673	1,673	1,672	1,674	0	0	
						49	0	0	0	0	0	0	49	49	51	51	0	0	
						8	0	0	0	0	0	0	8	8	8	8	0	0	
GFS-AMERICAS TRADING Total						5,453	0	1	0	899	495	0	6,749	5,454	6,749	6,438	-79	18	
GFS-PRINCIPAL INVESTING Total						9,994	0	2	0	897	750	0	11,643	9,996	11,885	10,201	-242	-205	
PRINCIPAL INVESTING Total						9,994	0	2	0	897	750	0	11,643	9,996	11,885	10,201	-242	-205	
SUM MORTGAGE CAPITAL DIVISION																			
GFS-SUM MORTGAGE CAPITAL DIVISION																			
MORTGAGE CAP DIV PRE-ALLOC																			
MORT CAP DIV AMER PRE ALL																			
						36	0	0	0	0	0	0	36	36	-36	-36	0	0	
MORT CAP DIV AMER PRE ALL Total						36	0	0	0	0	0	0	36	36	-36	-36	0	0	
GFS-SUM MORTGAGE CAPITAL DIVISION Total						36	0	0	0	0	0	0	36	36	36	36	0	0	
SUM MORTGAGE CAPITAL DIVISION Total						36	0	0	0	0	0	0	36	36	36	36	0	0	
SUM-BANKING DIVISION																			
GFS-BANKING DIVISION																			
ADVISORY																			
ADVISORY AMERICAS																			
						0	0	0	0	0	0	0	0	0	0	0	-9	0	
ADVISORY AMERICAS Total						0	0	0	0	0	0	0	0	0	0	0	-9	0	
BANKING CORPORATE																			
CORPORATE - AMERICAS																			
						0	0	0	0	0	0	0	0	0	58	58	-58	-60	
CORPORATE - AMERICAS Total						0	0	0	0	0	0	0	0	0	58	58	-58	-60	
LEVERAGED FINANCE																			
LF AMERICAS																			
						32	0	0	0	0	0	0	32	32	441	441	-409	-409	
						0	0	0	0	0	0	0	0	0	2,551	2,551	-2,551	-2,551	
LF AMERICAS Total						32	0	0	0	0	0	0	32	32	2,991	2,991	-2,969	-2,969	
OTHER																			
OTHER BANKING INDUST AMER																			
						0	0	0	0	0	0	0	0	0	989	989	-989	-989	
						0	0	0	0	0	0	0	0	0	211	211	-211	-211	
						6	0	0	0	0	0	0	6	6	0	0	0	0	
						-375	0	0	0	0	0	0	-375	-375	430	430	-430	-430	
OTHER BANKING INDUST AMER Total						-369	0	0	0	0	0	0	-369	-369	1,898	1,898	-1,218	-1,218	
GFS-BANKING DIVISION Total						-372	0	0	0	0	0	0	-372	-372	4,765	4,765	-4,253	-4,344	
SUM-BANKING DIVISION Total						-372	0	0	0	0	0	0	-372	-372	4,765	4,765	-4,253	-4,344	
SUM-EQUITIES																			
GFS-EQUITIES																			
CONVERTIBLES PRODUCT																			
CONVERTIBLES AMERICAS																			
						139	0	0	0	0	0	0	139	139	41	41	116	116	
						63	0	0	0	0	0	0	63	63	75	75	-11	-11	
						1,347	0	0	0	0	0	0	1,347	1,347	1,794	1,969	-447	-19	
						0	0	0	0	0	0	0	0	0	54	54	-54	-54	
						246	0	0	0	0	0	0	246	246	244	244	2	2	
CONVERTIBLES AMERICAS Total						1,216	0	0	0	0	0	0	1,216	1,216	2,211	1,783	-399	-92	
EQUITIES CORPORATE																			
EQUITIES CORP AMERICAS																			
						0	0	0	0	0	0	0	0	0	1,530	1,530	-1,530	-1,530	
						0	0	0	0	0	0	0	0	0	487	487	-487	-487	
						0	0	0	0	0	0	0	0	0	231	83	-243	-36	
						17	0	0	0	0	0	0	17	17	17	17	0	0	
EQUITIES CORP AMERICAS Total						25	0	0	0	0	0	0	25	25	2,285	2,077	-2,260	-2,052	
TAL-AMERICAS																			
						0	0	0	0	0	0	0	0	0	-16	0	-16	0	
TAL-AMERICAS Total						0	0	0	0	0	0	0	0	0	-16	0	-16	0	
EQUITY STRATEGIES																			
EQUITIES STRATEGIES-AMER																			
						454	0	4	0	0	0	0	459	499	606	497	-300	-39	
						1	0	0	0	0	0	0	1	1	517	517	-514	-614	
						387	0	0	0	0	0	0	387	387	165	165	-133	133	
EQUITIES STRATEGIES-AMER Total						731	0	4	0	0	0	0	746	746	1,480	1,169	-734	-433	
VOLATILITY AMERICAS																			
STRUCTURED VOL AMERICAS																			
						196	0	0	0	0	0	0	196	196	263	253	622	525	
						485	0	0	0	0	0	0	485	449	414	474	15	15	
						178	0	0	0	0	0	0	178	178	4,441	2,591	-4,054	3,823	

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	athetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	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	
SUM AMERICAS	SUM-EQU	GFS-EQUIT	VOLATILITY AME	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR FID JV	1,740 0	0 0	4 0	0 0	0 0	0 0	0 0	1,744 0	1,744 0	1,415 230	1,413 230	330 -230	330 -230	231 -230
<b>STRUCTURED VOL AMERICAS Total</b>						<b>3,271</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,276</b>	<b>3,276</b>	<b>6,203</b>	<b>4,859</b>	<b>-3,527</b>	<b>-1,833</b>		
<b>LIQUID MARKETS AMERICAS</b>																			
FLOW VOLATILITY AMERICAS																			
					CORRELATION - FLOW EXCHANGE TRADED FUNDS INDEX - FLOW INDEX ARB OTHER FLOW VOL AMERICA SINGLE STOCK - FLOW JV TRADING	130 599 3,674 44 130 2,738 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	130 599 3,674 44 130 2,738 22	130 599 3,674 44 130 2,738 22	95 1,003 7,021 44 1,523 2,160 422	95 683 1,021 44 99 2,165 422	48 -345 2,443 0 -1,520 674 -399	48 18 2,843 0 30 578 -399	
<b>FLOW VOLATILITY AMERICAS Total</b>						<b>7,437</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>7,437</b>	<b>7,437</b>	<b>8,481</b>	<b>4,526</b>	<b>836</b>	<b>2,969</b>		
PORTFOLIO AMERICAS																			
					GUARANTEED OPENCLOSE GUARANTEED VWAP PROGRAM TRADING AMERICAS PROGRAMS BLIND RISK SECTOR TRADING AVERAGE PRICE ACCOUNT	0 0 22 5 0 129	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 29 5 0 129	0 0 29 5 0 129	0 0 49 5 0 3	0 0 22 5 0 3	0 0 -40 0 0 125	0 0 7 0 0 125	
<b>PORTFOLIO AMERICAS Total</b>						<b>136</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>136</b>	<b>136</b>	<b>77</b>	<b>30</b>	<b>86</b>	<b>125</b>		
SYSTEMATIC TRADING AMER																			
					MM DELTA ONE - 90QUANTS HIGH FREQUENCY TRADI	3,226 26 47	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	3,226 26 47	3,226 26 47	1,890 1,504 5	1,990 31 5	1,236 -1,477 -36	1,236 -4 36	
<b>SYSTEMATIC TRADING AMER Total</b>						<b>3,300</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3,300</b>	<b>3,300</b>	<b>3,393</b>	<b>2,030</b>	<b>-207</b>	<b>1,270</b>		
EVENT DRIVEN-AMERICAS																			
					EVENT DRIVEN FACILITATION RISK ARB AMERICAS AVERAGE PRICE ACCOUNT	26 148 4	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	26 148 4	26 148 4	90 352 0	90 227 0	-68 -204 4	-68 -79 4	
<b>EVENT DRIVEN-AMERICAS Total</b>						<b>180</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>180</b>	<b>180</b>	<b>452</b>	<b>317</b>	<b>-257</b>	<b>-132</b>		
AMERICAS CASH																			
					OTHER BASIC MATERIALS CASH/DIRECT TO MODEL CONSUMER PRODUCTS EMG EQUITIES-AMERICAS FINANCIAL INSTITUTIONS HEALTHCARE PORTFOLIO-CASH ECON JV TECHNOLOGY WHOLESALE BUSINESS TELECOMMEDIA ENERGY LA PLATFORM AGENCY DESK/OTC TRADING AVERAGE PRICE ACCOUNT	0 36 0 240 2 1 2 0 9 7 1 1 0 0 226	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 36 0 240 26 3 2 0 15 10 1 1 0 0 226	0 26 0 240 29 3 2 0 13 18 1 1 0 0 226	101 -28 0 248 20 -51 3 5 16 8 542 5 0 0 37	101 -25 0 248 20 -51 2 5 16 8 278 2 0 0 37	-104 60 0 -6 8 -28 -1 -2 -3 -7 -358 -5 0 192	-104 60 0 -6 8 -28 -1 -2 -3 -7 -269 -5 0 192	
<b>AMERICAS CASH Total</b>						<b>542</b>	<b>0</b>	<b>29</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>571</b>	<b>571</b>	<b>729</b>	<b>723</b>	<b>-218</b>	<b>-152</b>		
<b>GFS-EQUITIES Total</b>						<b>17,469</b>	<b>0</b>	<b>48</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>17,527</b>	<b>17,517</b>	<b>24,117</b>	<b>17,616</b>	<b>-6,598</b>	<b>-88</b>		
<b>SUM-EQUITIES Total</b>																			
<b>SUM-FIXED INCOME</b>																			
GFS-FIXED INCOME																			
CDO																			
CDO AMERICAS																			
					CDO CREDIT STRATEGY US CDO HOUSE US CDO CLO CASH-SYN HYBRID US CDO CLO PRIMARY US CDO CLO SECONDARY US CDO LIQUID ARB US CDO STRUCTURED PRODUCTS US CDO ABS US CDO RESPONDE CORRELATION US CDO LIQUID TRANCHE US CDO LIQUID OPTIONS US	0 -16 123 346 371 146 371 728 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 56 129 342 349 346 371 728 0 0 0	0 48 129 342 350 346 371 728 0 0 0	39 48 662 853 950 348 472 3,130 504 894 163	39 41 662 953 448 152 471 3,060 504 854 183	-29 8 -530 -10 -111 -6 -100 -2,351 504 -654 -163	-48 5 533 10 111 -6 100 -2,352 500 -654 -163		
<b>CDO AMERICAS Total</b>						<b>2,135</b>	<b>-55</b>	<b>14</b>	<b>0</b>	<b>157</b>	<b>12</b>	<b>2,243</b>	<b>2,085</b>	<b>6,942</b>	<b>6,777</b>	<b>-4,678</b>	<b>-1,682</b>		
CDO LATAM US																			
					CDO EM STRUCTURED PRODUCTS US	3	0	0	0	0	0	3	3	3	3	0	0	0	
<b>CDO LATAM US Total</b>						<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>0</b>	<b>0</b>		
CDO PROP-HY US																			
					CDO PROP US	383	-15	0	0	12	0	345	234	244	233	1	1		
<b>CDO PROP-HY US Total</b>						<b>381</b>	<b>-12</b>	<b>0</b>	<b>0</b>	<b>12</b>	<b>0</b>	<b>345</b>	<b>234</b>	<b>244</b>	<b>233</b>	<b>1</b>	<b>1</b>		
<b>FID CORPORATE</b>																			
FID CORP-LOANS AMERICAS																			
					HG FIRM RELATIONSHIP LOANS HG LOAN HOLDS HY LOAN HOLDS HY-FIRM RELATIONSHIP LOANS	2,946 0 468 842	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	80 0 0 0	0 0 0 0	3,026 0 468 842	2,946 0 478 842	838 140 479 276	798 140 479 276	2,190 -140 9 -367	2,180 140 9 587	
<b>FID CORP-LOANS AMERICAS Total</b>						<b>4,376</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>80</b>	<b>4,357</b>	<b>4,376</b>	<b>1,781</b>	<b>2,825</b>	<b>-2,529</b>	<b>-2,529</b>		
FID CORPORATE AMERICAS																			
					FID CORP AMER	0	0	0	0	0	0	0	0	0	5,904	2,087	-8,904	-1,087	
<b>FID CORPORATE AMERICAS Total</b>						<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>5,904</b>	<b>2,087</b>	<b>-8,904</b>	<b>-1,087</b>	
<b>FOREIGN EXCHANGE</b>																			
FX AMERICAS																			
					FX-FORWARD AMERICAS FX-OPTIONS AMERICAS	0 149	0 -32	0 3	0 0	0 0	0 0	0 0	0 119	0 119	2,687 1,090	2,687 1,090	-3,687 -970	-2,687 -1,657	
<b>FX AMERICAS Total</b>						<b>149</b>	<b>-32</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>119</b>	<b>119</b>	<b>3,776</b>	<b>1,776</b>	<b>-3,657</b>	<b>-1,657</b>		
FX EM AMERICAS																			
					LATIN AMERICA & LOCALS-FX	210	0	0	0	0	0	210	210	224	224	-14	-14		
<b>FX EM AMERICAS Total</b>						<b>210</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>210</b>	<b>210</b>	<b>224</b>	<b>224</b>	<b>-14</b>	<b>-14</b>		
<b>HIGH GRADE CREDIT</b>																			
HIGH GRADE CREDIT US																			
					HG CREDIT STRATEGY US HG ESOTERIC US	178 116	0 0	0 0	0 0	0 56	0 0	0 0	178 174	178 110	78 173	79 189	100 1	100 1	

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	thetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other	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	
SUM AMERICAS	SUM-FIXE	(QPS-FIXED)	HIGH GRADE CR	HIGH GRADE CREDIT US	HG FLOW TRADING US	1,183	0	3	0	143	906	0	2,136	1,183	2,815	1,806	-882	-620	
					HG HYBRID CAPITAL US	4,178	-80	2	0	143	303	0	4,467	4,120	4,683	4,232	-116	-111	
					HG LOANS SYND US	650	0	0	0	0	12	0	662	650	656	652	-4	-2	
					HG SHORT TERM CREDIT US	5,984	0	0	0	0	0	0	5,984	5,980	5,124	5,120	-867	-667	
					HG YANKEE CREDIT TRADING US	614	-29	3	0	600	0	0	1,154	451	1,101	865	51	29	
					HG FLOW TRADING SYND US	25	0	0	0	0	0	0	25	0	44	45	-10	-10	
					HG HYBRID CAPITAL SYND US	0	0	0	0	0	1	0	1	0	0	0	0	0	
					<b>HIGH GRADE CREDIT US Total</b>	<b>12,943</b>	<b>-103</b>	<b>73</b>	<b>0</b>	<b>1,015</b>	<b>1,038</b>	<b>0</b>	<b>14,797</b>	<b>12,753</b>	<b>14,582</b>	<b>12,498</b>	<b>-215</b>	<b>-253</b>	
					HIGH GRADE LATAM US														
					HG LATIN MARKETS	2,830	-18	29	0	329	5	0	3,235	2,701	3,125	2,206	506	485	
					<b>HIGH GRADE LATAM US Total</b>	<b>2,830</b>	<b>-18</b>	<b>29</b>	<b>0</b>	<b>329</b>	<b>5</b>	<b>0</b>	<b>3,235</b>	<b>2,701</b>	<b>3,125</b>	<b>2,206</b>	<b>506</b>	<b>485</b>	
					HIGH YIELD														
					HIGH YIELD PROP AMERICAS														
					HY PROP ENERGY US	782	0	0	0	0	0	0	782	782	680	659	-78	-78	
					<b>HIGH YIELD PROP AMERICAS Total</b>	<b>782</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>782</b>	<b>782</b>	<b>680</b>	<b>659</b>	<b>-78</b>	<b>-78</b>	
					HIGH YIELD - AME														
					HY CREDIT STRATEGY US	0	0	0	0	0	0	0	0	0	0	34	34	-34	-34
					HY DERIVATIVES JV SYND US	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					HY DISTRESSED US	855	0	0	0	0	248	0	1,103	855	1,144	678	-33	-33	
					HY LOANS US	837	0	0	0	0	0	0	703	697	705	699	-6	-2	
					HY LOANS SYND US	8,711	0	0	0	0	0	0	8,711	8,731	8,004	8,004	2,126	1,728	
					HY BONDS SYND US	1,184	0	0	0	0	53	0	1,247	1,184	1,250	1,195	-11	-11	
					HY FLOW US	1,504	-2	3	0	56	600	0	2,966	1,500	2,544	1,722	-218	-202	
					<b>HIGH YIELD - AME Total</b>	<b>8,971</b>	<b>-2</b>	<b>3</b>	<b>0</b>	<b>72</b>	<b>1,118</b>	<b>0</b>	<b>11,158</b>	<b>9,867</b>	<b>8,688</b>	<b>7,591</b>	<b>-2,468</b>	<b>-2,434</b>	
					HIGH YIELD LATAM US														
					HY CORPORATES LATAM	314	0	2	0	34	0	0	347	314	280	231	-18	-18	
					HY YANKEE LATAM	76	-4	18	0	82	0	0	181	80	166	94	-15	-4	
					HY WRLS LATAM	171	0	0	0	0	0	0	171	171	173	173	-1	-1	
					<b>HIGH YIELD LATAM US Total</b>	<b>461</b>	<b>-4</b>	<b>20</b>	<b>0</b>	<b>92</b>	<b>0</b>	<b>0</b>	<b>589</b>	<b>477</b>	<b>589</b>	<b>498</b>	<b>-30</b>	<b>-26</b>	
					MUNICIPALS														
					MUNI DERIVATIVES														
					MUNIS DERIVATIVES	206	0	0	0	379	53	0	538	206	2,831	2,253	-2,099	-2,047	
					<b>MUNI DERIVATIVES Total</b>	<b>206</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>379</b>	<b>53</b>	<b>0</b>	<b>538</b>	<b>206</b>	<b>2,831</b>	<b>2,253</b>	<b>-2,099</b>	<b>-2,047</b>	
					MUNICIPAL BONDS														
					MUNI CORPORATE	791	0	0	0	0	0	0	791	791	2,984	2,384	-2,182	-2,132	
					PROPRIETARY	876	0	0	0	0	44	0	900	876	986	941	-67	-68	
					SECONDARY	128	0	0	0	0	0	0	128	128	178	181	-43	-31	
					SECONDARY HIGH YIELD	1,128	0	0	0	507	3	0	1,430	1,128	1,459	1,160	-21	-22	
					SHORT TERM	2,370	0	0	0	0	0	0	2,370	2,370	770	768	-1,608	-1,808	
					STRUCTURED PRODUCTS	79	0	0	0	0	15	0	94	79	545	-505	-450	-428	
					UNDERWRITING	34	0	0	0	0	0	0	34	34	131	131	-117	-117	
					<b>MUNICIPAL BONDS Total</b>	<b>5,392</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>387</b>	<b>68</b>	<b>0</b>	<b>5,767</b>	<b>5,392</b>	<b>7,849</b>	<b>6,439</b>	<b>-4,282</b>	<b>-4,247</b>	
					REAL ESTATE														
					REAL ESTATE-AMERICAS														
					CMBS INVESTMENT GRD AMERICA	711	0	0	0	398	0	0	1,019	711	1,022	721	-8	-10	
					CMBS-AMERICAS	20,631	0	0	0	169	0	0	20,799	20,631	24,560	24,393	-1,760	-1,751	
					PRIN. TRAN-AMERICAS	8,650	0	0	0	82	0	0	9,002	8,650	11,972	11,920	-2,311	-2,371	
					<b>REAL ESTATE-AMERICAS Total</b>	<b>30,991</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>328</b>	<b>0</b>	<b>0</b>	<b>31,520</b>	<b>30,991</b>	<b>37,554</b>	<b>37,033</b>	<b>-5,094</b>	<b>-5,082</b>	
					COMMODITIES TRADING														
					US COMMODITIES TRADING														
					ENERGY CORPORATE	0	0	0	0	0	0	0	0	0	2,768	2,768	-2,768	-1,768	
					INDEX TRADING	3	0	0	0	0	0	0	3	3	0	0	0	0	
					<b>US COMMODITIES TRADING Total</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>2,768</b>	<b>2,768</b>	<b>-2,768</b>	<b>-1,768</b>	
					EAGLE NORTH AMERICA														
					COMMODITIES-EAGLE ENERGY	0	0	0	0	0	0	0	0	0	1,098	618	-1,098	-614	
					<b>EAGLE NORTH AMERICA Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,098</b>	<b>618</b>	<b>-1,098</b>	<b>-614</b>		
					SECURITIZED PRODUCTS														
					SP AMERICAS-ORIGINATION														
					CAMPUS DOOR	0	0	0	0	0	0	0	0	0	0	91	0	-94	0
					ALS	0	0	0	0	0	0	0	0	0	691	691	-691	-691	
					<b>SP AMERICAS-ORIGINATION Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>775</b>	<b>691</b>	<b>-691</b>	<b>-691</b>	
					SP AMERICAS-TRADING														
					ABS DERIVATIVES	263	-4	1	0	0	24	0	282	268	3,826	3,803	-3,544	-3,544	
					ABS-NEW ISSUE-AM	2,108	0	0	0	0	0	0	2,108	2,108	1,121	1,131	-977	-977	
					ABS-SECONDARY-AMERICAS	2,426	0	12	0	413	0	0	2,951	2,438	3,453	3,047	-602	-609	
					AGENCY REM/CS-STRIPS-AMER	5,003	0	-28	0	0	0	0	6,027	5,027	6,232	6,232	1,805	1,805	
					HOUSE-ADMIN	4	0	0	0	0	0	0	4	4	13	4	-9	0	
					HOUSE-PRIS	38	0	0	0	206	0	0	244	38	894	90	-41	-52	
					MORTGAGE FINANCE AMERICAS	0	0	0	0	0	0	0	0	0	0	0	0	0	
					NON-RESIDENTIAL TRADING	2,770	0	0	0	166	0	0	2,786	2,770	3,541	3,460	-156	-636	
					NON-PRIME-AMERICAS	4,643	0	0	0	0	24	0	4,667	4,643	5,168	5,134	-3,492	-3,491	
					PRIME-AMERICAS	16,219	0	2	0	189	5	0	16,525	16,321	18,638	18,638	-2,318	-2,317	
					PRIN FINANCE RESIDENTIAL	39	0	0	0	431	0	0	470	39	507	469	-17	-150	
					SPECIAL OPPORTUNITIES GP	176	0	0	0	7	0	0	183	176	288	232	-102	-57	
					INSURANCE SOLUTIONS AMER	970	-6	0	0	0	0	0	964	964	969	969	-6	-6	
					<b>SP AMERICAS-TRADING Total</b>	<b>37,757</b>	<b>-11</b>	<b>-48</b>	<b>0</b>	<b>1,271</b>	<b>33</b>	<b>0</b>	<b>39,110</b>	<b>37,789</b>	<b>47,234</b>	<b>45,595</b>	<b>-5,124</b>	<b>-5,088</b>	
					GLOBAL RATES														
					GOVERNMENTS AMERICAS														
					AGENCIES	15,371	0	0	0	10,844	0	0	26,315	15,371	24,238	13,371	3,081	3,099	

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	thetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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		
SUM AMERICAS	SUM-FIXE	(GFS-FIXED	GLOBAL RATES	RATES	DERIVATIVES AMERICAS															
					CPI DERIVATIVES US	812	0	0	0	0	0	0	1,018	812	873	267	546	504		
					DERIV MORTGAGE OPTIONS	47	0	0	0	0	0	0	76	47	70	41	5	5		
					DERIVATIVE CORPORATE	0	0	0	0	0	0	0	0	0	5,432	9,432	-5,432	-5,432		
					DERIVATIVES MORTGAGES	34	0	0	0	0	0	0	34	34	48	11	8	-14	-14	
					EXOTIC OPTIONS	0	0	0	0	0	0	0	0	0	0	0	0	0	-11	
					FUND DERIVATIVES AMERICAS	1,473	0	0	0	0	1	0	1,474	1,473	530	130	1,144	1,143	1,144	173
					US BOND OPTIONS	109	0	0	0	138	0	0	495	300	275	123	224	173	123	173
					US LONG OPTIONS	120	0	0	0	2	0	0	123	120	423	423	-360	-360	0	0
					US SWAPS	884	0	0	0	1,891	0	0	2,583	892	0	0	0	109	109	-302
					RATES CVA US	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					<b>RATES DERIVATIVES AMERICAS Total</b>	<b>3,435</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,495</b>	<b>1</b>	<b>0</b>	<b>5,980</b>	<b>3,498</b>	<b>15,417</b>	<b>11,988</b>	<b>-7,458</b>	<b>-4,198</b>		
					<b>GFS-FIXED INCOME Total</b>	<b>208,293</b>	<b>-354</b>	<b>1,465</b>	<b>0</b>	<b>69,999</b>	<b>2,417</b>	<b>0</b>	<b>272,812</b>	<b>209,405</b>	<b>302,463</b>	<b>238,375</b>	<b>-29,591</b>	<b>-29,976</b>		
					<b>SUM-FIXED INCOME Total</b>	<b>208,293</b>	<b>-354</b>	<b>1,465</b>	<b>0</b>	<b>69,999</b>	<b>2,417</b>	<b>0</b>	<b>272,812</b>	<b>209,405</b>	<b>302,463</b>	<b>238,375</b>	<b>-29,591</b>	<b>-29,976</b>		
					<b>SUM-INVESTMENT MANAGEMENT</b>															
					<b>GFS-INVESTMENT MANAGEMENT</b>															
					<b>IMD CORPORATE</b>															
					<b>CORPORATE AMERICAS</b>															
					MS LEHMAN ALLOCATIONS	0	0	0	0	0	0	2,834	2,840	6	2,832	-3	0	6		
					PARTNERSHIP AMERICAS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
					<b>CORPORATE AMERICAS Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,834</b>	<b>2,840</b>	<b>6</b>	<b>2,832</b>	<b>-3</b>	<b>0</b>	<b>6</b>		
					<b>NEUBERGER BERMAN PRIV ASST MGT</b>															
					<b>PAM AMERICAS</b>															
					PAM CORPORATE	111	0	0	523	0	0	0	800	680	600	600	0	0	0	
					PAM MM	6	0	0	1	0	0	0	6	6	19	19	-13	-13		
					<b>PAM AMERICAS Total</b>	<b>117</b>	<b>0</b>	<b>0</b>	<b>524</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>806</b>	<b>686</b>	<b>619</b>	<b>619</b>	<b>-13</b>	<b>-13</b>		
					<b>PIM PRE-ALLOCATED</b>															
					<b>DOMESTIC</b>															
					NEW YORK	0	0	0	18	0	0	31	40	17	48	18	0	0		
					PIM ATLANTA	0	0	0	0	0	0	0	2	2	2	2	0	0		
					PIM BOSTON	0	0	0	5	0	0	0	3	3	3	3	0	0		
					PIM CHICAGO LASALLE	0	0	0	1	0	0	0	7	7	7	7	0	0		
					PIM DALLAS	0	0	0	4	0	0	0	3	3	3	3	0	0		
					PIM LOS ANGELES	0	0	0	0	0	0	0	8	8	8	8	0	0		
					PIM PALM BEACH	0	0	0	2	0	0	0	3	3	3	3	0	0		
					PIM PHILADELPHIA	0	0	0	1	0	0	0	1	1	1	1	0	0		
					PIM SAN FRANCISCO	0	0	0	0	0	0	0	0	0	0	0	0	0		
					PIM HOUSTON	0	0	0	0	0	0	0	0	0	0	0	0	0		
					<b>DOMESTIC Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>33</b>	<b>0</b>	<b>0</b>	<b>31</b>	<b>64</b>	<b>53</b>	<b>64</b>	<b>53</b>	<b>0</b>	<b>0</b>		
					<b>LATIN AMERICA</b>															
					PIM MIAMI	0	0	0	1	0	0	0	1	1	1	1	0	0		
					<b>LATIN AMERICA Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>0</b>		
					<b>PIM MANAGEMENT</b>															
					PIM MGMT AMERICAS	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
					<b>PIM MANAGEMENT Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
					<b>PRIVATE EQUITY</b>															
					<b>CORPORATE AMERICA</b>															
					PARTNERSHIP ACCOUNT	29	0	0	0	0	0	0	28	29	29	29	0	0		
					DPEF	20	0	0	0	0	0	0	22	20	22	22	0	0		
					<b>CORPORATE AMERICA Total</b>	<b>49</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>50</b>	<b>49</b>	<b>51</b>	<b>51</b>	<b>0</b>	<b>0</b>		
					<b>MERCH BNK AMERICA</b>															
					MB I II AMERICAS	91	0	0	0	0	0	0	91	91	91	91	0	0		
					MB IV AMERICAS	5	0	0	0	0	0	0	5	5	5	5	0	0		
					<b>MERCH BNK AMERICA Total</b>	<b>97</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>97</b>	<b>97</b>	<b>97</b>	<b>97</b>	<b>0</b>	<b>0</b>		
					<b>CREDIT RELATED AMERICAS</b>															
					COO PE AMERICAS	319	0	0	0	0	0	0	319	118	417	215	2	2		
					GLOBAL MEZZANINE AMERICAS	299	0	0	0	0	0	0	299	280	175	670	40	30		
					LOAN OPPORTUNITY FUND AMERICAS	15	0	0	0	0	0	0	15	15	15	15	0	0		
					<b>CREDIT RELATED AMERICAS Total</b>	<b>633</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>633</b>	<b>413</b>	<b>607</b>	<b>690</b>	<b>42</b>	<b>32</b>		
					<b>FFIG-AMERICAS</b>															
					CO-INVESTMENTS AMER	112	0	0	0	0	0	0	112	112	112	112	0	0		
					CROSSROADS AMER	293	0	0	0	0	0	0	495	293	406	399	0	0		
					FUND OF FUNDS AMER	188	0	0	0	0	0	0	188	136	138	138	0	0		
					SECONDARY DPP AMER	52	0	0	0	0	0	0	52	52	52	52	0	0		
					<b>FFIG-AMERICAS Total</b>	<b>645</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>647</b>	<b>603</b>	<b>646</b>	<b>646</b>	<b>0</b>	<b>0</b>		
					<b>REAL ESTATE AMERICAS</b>															
					RE MEZZ I AMERICAS	358	0	0	0	0	0	0	358	358	358	358	0	0		
					REAL ESTATE I AMERICAS	81	0	0	0	0	0	0	81	81	81	81	0	0		
					REAL ESTATE II AMERICAS	251	0	0	0	0	0	0	251	251	251	251	0	0		
					REAL ESTATE III AMERICAS	248	0	0	0	0	0	0	248	248	248	248	0	0		
					<b>REAL ESTATE AMERICAS Total</b>	<b>938</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>938</b>	<b>938</b>	<b>938</b>	<b>938</b>	<b>0</b>	<b>0</b>		
					<b>VENTURE CAPITAL AMERICAS</b>															
					VENTURE CAPITAL AMERICAS	227	0	0	0	0	0	0	227	227	227	227	0	0		
					COMMUNICATIONS AMERICAS	1	0	0	0	0	0	0	1	1	1	1	0	0		
					<b>VENTURE CAPITAL AMERICAS Total</b>	<b>228</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>228</b>	<b>228</b>	<b>228</b>	<b>228</b>	<b>0</b>	<b>0</b>		
					<b>INFRASTRUCTURE AMERICA</b>															
					GLOBAL INFRASTRUCTURE AMER	0	0	0	57	0	0	0	102	57	102	57	0	0		
					MLP PROP FUND	693	0	0	0	0	0	0	693	693	693	693	0	0		
					<b>INFRASTRUCTURE AMERICA Total</b>	<b>693</b>	<b>0</b>	<b>0</b>	<b>57</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>745</b>	<b>748</b>	<b>748</b>	<b>748</b>	<b>0</b>	<b>0</b>		
					<b>LBAM AMERICAS</b>															
					FUND OF FUNDS AMERICAS	0	0	0	0	0	0	0	0	0	129	269	-129	-269		
					<b>LBAM AMERICAS Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>											



Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	athetic Divt	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
SUM AMERICAS	SUM-PRIM	GF5-FIXED CLEARING AND EXEC AMER				0	0	572	0	0	0	0	572	573	212	212	360	360	
		STRATEGIC CLIENT SVCS AMER				0	0	572	0	0	0	0	572	573	212	212	360	360	
		FID PB CLEARING AND EXEC AMER Total				0	0	572	0	0	0	0	572	573	212	212	360	360	
		GF5-FIXED INCOME Total				3,196	0	2,115	0	-168,702	144,923	0	289,539	3,916	242,538	11,929	-47,081	-5,115	
		SUM-PRIME SERVICES Total				12,498	0	2,115	0	168,704	115,890	0	299,211	14,617	323,634	31,825	-24,423	-17,209	
		Total				236,237	-334	37,488	1,968	234,822	120,941	3,146	621,143	253,243	916,991	326,291	-7,575	-47,986	
SUM ASIA																			
		PRINCIPAL INVESTING																	
		GF5-PRINCIPAL INVESTING																	
		GLOBAL TRADING STRATEGIES																	
		GLOBAL TRADING STRAT-ASIA				484	0	0	0	-31	0	0	485	484	489	487	0	0	
		GLOBAL TRADING STRAT-ASIA Total				484	0	0	0	-31	0	0	485	484	489	487	0	0	
		GLOBAL OPPORTUNITIES GROUP																	
		GLOBAL OPPORTUNITIES-ASIA				123	0	0	0	33	0	0	162	123	174	127	-42	0	
		GOG CREDIT TRADING				133	0	0	0	0	0	0	133	133	92	92	0	0	
		GOG ISS FID CONTROL				590	0	19	0	31	0	0	620	591	548	519	-42	0	
		GOG PRIVATE DEALS				48	0	0	0	0	0	0	48	48	64	49	13	0	
		GOG LONG SHORT				77	0	0	0	0	0	0	77	77	33	33	0	0	
		GOG VOLATILITY TRADING				94	0	29	0	94	0	0	1,057	968	939	924	-15	0	
		GLOBAL OPPORTUNITIES-ASIA Total				942	0	29	0	94	0	0	1,057	968	939	924	-15	0	
		DIRECT PRINCIPAL INVESTMENTS																	
		DIRECT PRINCIPAL-ASIA				150	0	0	0	0	0	0	150	150	310	310	-159	-155	
		DIRECT PRINCIPAL-ASIA Total				150	0	0	0	0	0	0	150	150	310	310	-159	-155	
		GLOBAL PRINCIPAL STRATEGIES																	
		GF5-ASIA				713	0	0	0	37	0	0	780	713	748	711	0	0	
		CONVERT ARB CREDIT				292	0	0	0	0	0	0	292	292	264	264	0	0	
		GF5-ASIA Total				965	0	0	0	37	0	0	1,072	965	965	965	0	0	
		PRINCIPAL INVESTING Total				2,522	0	21	0	161	0	0	2,705	2,543	2,727	2,550	-23	-10	
		SUM MORTGAGE CAPITAL DIVISION				2,522	0	21	0	161	0	0	2,705	2,543	2,727	2,550	-23	-10	
		GF5-SUM MORTGAGE CAPITAL DIVISION																	
		MORTGAGE CAP DIV PRE-ALLOC																	
		MORT CAP DIV ASIA PRE ALL				0	0	0	0	0	0	0	0	0	337	337	-337	-337	
		MORT CAP DIV ASIA PRE ALL Total				0	0	0	0	0	0	0	0	0	337	337	-337	-337	
		MORTGAGE CAP DIV ALLOC																	
		MORT CAP DIV ALLOC ASIA				0	0	0	0	0	0	0	0	0	-337	-337	337	337	
		MORT CAP DIV ALLOC ASIA Total				0	0	0	0	0	0	0	0	0	-337	-337	337	337	
		GF5-SUM MORTGAGE CAPITAL DIVISION Total				0	0	0	0	0	0	0	0	0	0	0	0	0	
		SUM MORTGAGE CAPITAL DIVISION Total				0	0	0	0	0	0	0	0	0	0	0	0	0	
		SUM-BANKING DIVISION																	
		GF5-BANKING DIVISION																	
		OTHER																	
		OTHER BANKING (INDUS) ASIA				67	0	0	0	0	0	0	67	67	67	67	0	0	
		MG FIRM RELAT LOANS ASIA				67	0	0	0	0	0	0	67	67	67	67	0	0	
		OTHER BANKING (INDUS) ASIA Total				67	0	0	0	0	0	0	67	67	67	67	0	0	
		GF5-BANKING DIVISION Total				67	0	0	0	0	0	0	67	67	67	67	0	0	
		SUM-BANKING DIVISION Total				67	0	0	0	0	0	0	67	67	67	67	0	0	
		SUM-EQUITIES																	
		GF5-EQUITIES																	
		CONVERTIBLES PRODUCT																	
		CONVERTIBLES ASIA				413	0	2	0	11	0	0	426	415	430	421	0	0	
		CONVERTIBLES-DE ASIA				413	0	2	0	11	0	0	426	415	430	421	0	0	
		CONVERTIBLES ASIA Total				413	0	2	0	11	0	0	426	415	430	421	0	0	
		EQUITIES CORPORATE																	
		EQUITIES CORP ASIA				0	0	0	0	0	0	0	0	0	-119	-120	-119	-120	
		EQ CORP ASIA				34	0	0	0	0	0	0	34	34	-54	-54	0	0	
		EQ FIRM RELATIONSHIP LOAN				0	0	0	0	0	0	0	0	0	0	0	0	0	
		EQUITIES CORP ASIA Total				34	0	0	0	0	0	0	34	34	-54	-54	0	0	
		EQUITIES SUPPORT																	
		NEW ISSUE EQTY				0	0	0	0	0	0	0	0	0	0	0	0	0	
		NEW ISSUE EQTY Total				0	0	0	0	0	0	0	0	0	0	0	0	0	
		EQUITY STRATEGIES																	
		EQUITIES STRATEGIES-ASIA				14	0	0	0	0	1	0	17	14	596	13	-671	0	
		EQUITIES STRAT JAPAN				14	0	0	0	0	1	0	17	14	596	13	-671	0	
		EQUITIES STRATEGIES-NON JAPAN				-1,713	0	2	0	0	0	0	-1,706	-1,713	-2,284	-2,289	-491	-492	
		EQUITIES STRATEGIES-ASIA Total				1,229	0	2	0	0	1	0	1,310	1,227	2,971	2,710	-1,962	-491	
		VOLATILITY ASIA																	
		FLOW VOLATILITY ASIA				1987	0	16	0	0	17	0	920	1,903	1,907	1,690	-887	-987	
		INDEX FLOW VOL NON JAPAN				1987	0	16	0	0	17	0	920	1,903	1,907	1,690	-887	-987	
		FLOW VOLATILITY ASIA Total				1987	0	16	0	0	17	0	920	1,903	1,907	1,690	-887	-987	
		PROPRIETARY VOL ASIA				0	0	0	0	0	0	0	0	0	14	14	-14	-14	
		PROP VOL JAPAN				0	0	0	0	0	0	0	0	0	14	14	-14	-14	
		PROPRIETARY VOL ASIA Total				0	0	0	0	0	0	0	0	0	14	14	-14	-14	
		STRUCTURED VOL ASIA				-2,268	0	0	0	0	35	0	-2,204	-2,268	-2,246	-2,258	0	12	
		STRUCTURED VOL NON JAPAN ASIA				-2,268	0	0	0	0	35	0	-2,204	-2,268	-2,246	-2,258	0	12	
		STRUCTURED VOL JAPAN				0	0	0	0	0	0	0	0	0	0	0	0	0	
		STRUCTURED VOL ASIA Total				-2,268	0	0	0	0	35	0	-2,204	-2,268	-2,246	-2,258	0	12	
		WARRANTS ASIA				1,200	0	0	0	0	0	0	1,200	1,200	557	557	743	743	
		WARRANTS NON JAPAN ASIA				1,200	0	0	0	0	0	0	1,200	1,200	557	557	743	743	
		WARRANTS ASIA Total				1,200	0	0	0	0	0	0	1,200	1,200	557	557	743	743	
		ASIA EXECUTION SERVICES																	
		PORTFOLIO ASIA				68	0	15	0	0	1	0	84	81	145	145	-60	-61	
		PORTFOLIO PROP NON JAPAN				68	0	15	0	0	1	0	84	81	145	145	-60	-61	
		PORTFOLIO FACILITATION JAPAN				0	0	0	0	0	0	0	0	0	129	129	-129	-129	
		PORTFOLIO FACILITATION NON JAPAN				0	0	0	0										

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	athetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
SUM ASIA	SUM-EQU	GPS-EQUIT	ASIA EXECUTIO	ASIA CASH															
					ASIAN CASH SALES JAPAN	0	0	0	0	0	0	0	4	4	0	0	0	0	0
					INDIA EQUITIES	36	0	0	0	0	0	0	56	56	0	0	0	0	0
					JAPAN EQUITIES	16	0	0	0	0	0	0	16	16	0	0	0	0	0
					NON JAPAN ASIA EQUITIES	152	0	17	0	0	0	0	152	146	0	0	0	0	0
					US ASIAN SALES	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					ASIAN CASH SALES NON JAPAN	0	0	17	0	0	0	0	17	17	0	0	0	0	0
					ASIA CASH Total	203	0	28	0	0	0	0	247	241	0	0	0	0	0
					SYSTEMATIC TRADING ASIA														
					SYS TRADING JAPAN	66	0	0	0	0	17	0	83	66	83	66	0	0	0
					SYSTEMATIC TRADING ASIA Total	66	0	0	0	0	17	0	83	66	83	66	0	0	0
					GFS-EQUITIES Total	12,054	0	76	0	0	226	0	12,358	12,130	16,100	15,180	-3,742	-3,950	
					SUM-EQUITIES Total	12,054	0	76	0	0	226	0	12,358	12,130	16,100	15,180	-3,742	-3,950	
					SUM-FIXED INCOME														
					GFS-FIXED INCOME														
					CDO														
					CDO - ASIA														
					CDO BESPOKE CORRELATION ASIA	36	-8	0	0	0	0	0	16	12	16	16	0	2	2
					CDO HOUSE ASIA	0	0	0	0	0	0	0	0	0	0	2,019	2,014	-2,019	-3,014
					CDO - ASIA Total	36	-8	0	0	0	0	0	16	12	16	2,035	2,030	-2,017	-3,012
					FID CORPORATE														
					FID CORPORATE ASIA														
					FID CORP ASIA	14	0	0	0	0	0	0	105	108	109	109	0	0	0
					FID CORP-LOANS ASIA	34	0	0	0	0	0	0	34	34	34	34	0	0	0
					FID CORP-LOANS ASIA Total	34	0	0	0	0	0	0	34	34	34	34	0	0	0
					FOREIGN EXCHANGE														
					FX ASIA														
					KOREA RATES	62	0	0	0	0	0	0	72	72	72	72	0	0	0
					FX BOND ASIA	393	0	16	0	0	0	0	1,011	1,011	1,016	1,016	-1	-1	-1
					INDIA RATES	187	0	0	0	0	0	0	167	167	164	164	0	0	0
					ASIA LOCAL FX BS ASIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					FX ASIA Total	1,313	0	16	0	0	0	0	1,250	1,250	1,262	1,262	-11	-11	-11
					LIQUID MKTS PRDP ASIA														
					LIQUID MKTS PRDP ASIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					LIQUID MKTS PRDP ASIA Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					HIGH GRADE CREDIT														
					HIGH GRADE CREDIT ASIA														
					HG EA JAPAN	693	-106	0	0	67	0	0	655	589	646	646	0	0	0
					HG JAPAN	441	-123	0	0	7	0	0	325	318	329	322	-4	-4	-4
					HIGH GRADE CREDIT ASIA Total	1,134	-229	0	0	74	0	0	980	907	975	968	0	0	0
					HIGH YIELD														
					HIGH YIELD - ASIA														
					HY FLOWS	175	-34	1	0	48	0	0	205	167	206	157	-49	0	0
					HY JAPAN	266	0	0	0	0	0	0	266	265	639	639	0	0	0
					HY LEVERAGE FINANCE/SYNDICATE	225	0	0	0	1	0	0	226	225	225	224	1	1	1
					ASIA SPECIAL SITUATIONS GROUP	1,690	0	0	0	0	0	0	1,690	1,690	2,027	2,017	-209	-207	-207
					HIGH YIELD - ASIA Total	2,356	-34	1	0	55	0	0	2,396	2,337	5,459	5,097	-263	-260	-260
					REAL ESTATE														
					REAL ESTATE-ASIA														
					CMBS-ASIA	1,690	0	0	0	29	0	0	4,398	4,690	4,387	4,787	0	0	0
					PRIN. TRAN-ASIA	2,382	0	0	0	0	0	0	2,382	2,382	2,382	2,382	0	0	0
					REAL ESTATE NPL - ASIA	2,494	0	0	0	0	0	0	2,494	2,494	2,163	2,163	-331	-331	-331
					REAL ESTATE AUSTRALIA	303	0	0	0	0	0	0	303	303	303	303	0	0	0
					REAL ESTATE INDIA	73	0	0	0	0	0	0	73	73	73	73	0	0	0
					REAL ESTATE-ASIA Total	8,744	0	0	0	29	0	0	9,773	9,744	9,617	9,617	156	156	156
					SECURITIZED PRODUCTS														
					SP ASIA-ORIGINATION														
					JAPAN	1	0	0	0	0	0	0	1	1	339	339	-337	-337	
					KOREA	164	0	0	0	0	0	0	164	164	165	165	-1	-1	
					SP ASIA-ORIGINATION Total	165	0	0	0	0	0	0	165	165	303	303	-339	-339	
					SP ASIA-TRADING														
					ABS-NEW ISSUE-ASIA	905	0	0	0	89	0	0	905	888	888	888	0	0	0
					MORTGAGE TRADING ASIA	29	0	0	0	0	0	0	29	29	34	34	-5	-5	
					PRIN. FINANCE-ASIA	476	0	0	0	0	0	0	476	480	480	0	0	0	
					SP ASIA-TRADING Total	1,410	0	0	0	89	0	0	1,410	1,414	1,402	1,402	77	77	
					GLOBAL RATES														
					GOVERNMENTS ASIA														
					GOVERNMENTS ASIA-NON YEN	936	0	1	0	1,057	0	0	1,994	677	1,611	1,569	-52	-52	
					GOVERNMENTS ASIA-YEN	9,162	0	0	0	5,207	0	0	10,369	9,162	14,560	9,480	5,080	5,080	0
					GOVERNMENTS ASIA Total	9,898	0	1	0	7,264	0	0	12,363	9,839	16,171	9,049	7,128	7,128	0
					RATES DERIVATIVES ASIA														
					FID DERIV ASIA	2,994	0	0	0	188	0	0	3,182	2,994	2,928	2,771	177	177	
					DERIVATIVES AUSTRALIA	30	0	0	0	0	0	0	30	30	29	29	1	1	
					FID EXOTICS ASIA	901	-12	0	0	74	0	0	963	489	559	485	4	4	
					RATES DERIVATIVES ASIA Total	3,925	-12	0	0	262	0	0	3,743	3,513	4,515	4,285	-222	-222	
					GFS-FIXED INCOME Total	20,318	-273	19	165	7,720	-9	0	36,888	29,168	39,981	32,482	-3,093	-3,514	
					SUM-FIXED INCOME Total	20,318	-273	19	165	7,720	-9	0	36,888	29,168	39,981	32,482	-3,093	-3,514	
					SUM-INVESTMENT MANAGEMENT														
					GFS-INVESTMENT MANAGEMENT														
					PRIVATE EQUITY														
					REAL ESTATE ASIA														
					REAL ESTATE II ASIA	47	0	0	0	0	0	0	47	47	47	47	0	0	
					REAL ESTATE III ASIA	363	0	0	0	0	0	0	363	363	363	363	0	0	
					REAL ESTATE ASIA Total	410	0	0	0	0	0	0	410	410	410	410	0	0	
					MERCH BNK ASIA														
					ME I, II, III, IV ASIA	14	0	0	0										

Lehman Brothers  
Asset Statement Balance Sheet  
March 14, 2008

USD Millions

Region	Division	nthetic Divi	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Falls MV	Other	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	
SUM ASIA	SUM-INV	GFS-INVES	PRIVATE EQUITY	PFIFG-ASIA															
					CO-INVESTMENTS ASIA	19	0	0	0	0	0	0	19	19	19	19	0	0	0
					CROSSROADS ASIA	10	0	0	0	0	0	0	10	10	10	10	0	0	0
					FUND OF FUNDS ASIA	3	0	0	0	0	0	0	3	3	3	3	0	0	0
					<b>PFIFG-ASIA Total</b>	<b>32</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>32</b>	<b>32</b>	<b>32</b>	<b>32</b>	<b>0</b>	<b>0</b>	<b>0</b>
					<b>ASSET MANAGEMENT PRINCIPAL INV</b>														
					AM PRINCIPAL INVESTMENTS- ASIA														
					DIRECT PRINCIPAL INVESTMENTS ASIA	68	0	0	0	0	0	0	68	68	67	67	3	1	1
					<b>AM PRINCIPAL INVESTMENTS- ASIA Total</b>	<b>68</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>68</b>	<b>68</b>	<b>67</b>	<b>67</b>	<b>3</b>	<b>1</b>	<b>1</b>
					<b>GFS-INVESTMENT MANAGEMENT Total</b>	<b>151</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>151</b>	<b>151</b>	<b>150</b>	<b>150</b>	<b>0</b>	<b>0</b>	<b>0</b>
					<b>SUM-INVESTMENT MANAGEMENT Total</b>	<b>551</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>551</b>	<b>551</b>	<b>550</b>	<b>550</b>	<b>0</b>	<b>0</b>	<b>0</b>
					<b>SUM-PRIME SERVICES</b>														
					GFS-EQUITIES														
					<b>EQUITY FINANCING</b>														
					NON HF FINANCING ASIA														
					INSTITUTIONAL FIN ASIA	1	0	2	0	0	0	0	3	3	2,804	3	-2,804	0	0
					<b>NON HF FINANCING ASIA Total</b>	<b>1</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>3</b>	<b>2,804</b>	<b>3</b>	<b>-2,804</b>	<b>0</b>	<b>0</b>
					PRIME BROKER ASIA														
					TRAD PRIME BROKER ASIA	0	0	0	0	0	0	0	0	0	8,343	2,709	-8,343	-3,329	-3,329
					<b>PRIME BROKER ASIA Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>8,343</b>	<b>2,709</b>	<b>-8,343</b>	<b>-3,329</b>	<b>-3,329</b>
					STAT ARB FINANCING ASIA														
					STAT ARB FINANC ASIA	0	0	0	0	0	0	0	0	0	244	87	-244	-87	-87
					<b>STAT ARB FINANCING ASIA Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>244</b>	<b>87</b>	<b>-244</b>	<b>-87</b>	<b>-87</b>
					<b>EQUITY SYNTHETICS</b>														
					PB SYNTHETICS ASIA														
					SYN PRIME BROKER ASIA	991	0	0	0	0	354	0	1,331	991	1,581	1,418	-802	-451	-451
					<b>PB SYNTHETICS ASIA Total</b>	<b>991</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>354</b>	<b>0</b>	<b>1,331</b>	<b>991</b>	<b>1,581</b>	<b>1,418</b>	<b>-802</b>	<b>-451</b>	<b>-451</b>
					STAT ARB SYNTHETICS ASIA														
					STAT ARB SYNTHETICS ASIA	666	0	0	0	0	161	0	1,218	666	1,273	1,011	-106	-150	-150
					<b>STAT ARB SYNTHETICS ASIA Total</b>	<b>666</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>161</b>	<b>0</b>	<b>1,218</b>	<b>666</b>	<b>1,273</b>	<b>1,011</b>	<b>-106</b>	<b>-150</b>	<b>-150</b>
					<b>GFS-EQUITIES Total</b>	<b>1,854</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>516</b>	<b>0</b>	<b>2,457</b>	<b>1,856</b>	<b>14,609</b>	<b>4,870</b>	<b>-12,157</b>	<b>-3,021</b>	<b>-3,021</b>
					<b>GFS-FIXED INCOME</b>														
					<b>FIRM FINANCING</b>														
					LIQUID MARKETS FINANCING ASIA														
					FIRM FINANCING ASIA	72	0	73	0	-3,857	0	0	-3,242	-146	-14,105	71	-17,437	74	74
					<b>LIQUID MARKETS FINANCING ASIA Total</b>	<b>72</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>-3,857</b>	<b>0</b>	<b>0</b>	<b>-3,242</b>	<b>-146</b>	<b>-14,105</b>	<b>71</b>	<b>-17,437</b>	<b>74</b>	<b>74</b>
					<b>GFS-FIXED INCOME Total</b>	<b>72</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>-3,857</b>	<b>0</b>	<b>0</b>	<b>-3,242</b>	<b>-146</b>	<b>-14,105</b>	<b>71</b>	<b>-17,437</b>	<b>74</b>	<b>74</b>
					<b>SUM-PRIME SERVICES Total</b>	<b>1,926</b>	<b>0</b>	<b>75</b>	<b>0</b>	<b>-3,387</b>	<b>596</b>	<b>0</b>	<b>-790</b>	<b>2,001</b>	<b>28,804</b>	<b>4,950</b>	<b>-29,594</b>	<b>-2,949</b>	<b>-2,949</b>
SUM ASIA	Total					46,438	-273	161	-105	4,494	324	0	51,779	46,461	58,231	55,763	-36,452	-6,322	
UNASSIGNED	UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED																
					UNASSIGNED														
					UNASSIGNED	213	0	0	0	0	0	0	213	213	31,045	30,818	-30,832	-30,605	-30,605
					<b>UNASSIGNED Total</b>	<b>213</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>213</b>	<b>213</b>	<b>31,045</b>	<b>30,818</b>	<b>-30,832</b>	<b>-30,605</b>	<b>-30,605</b>
					<b>GFS-UNASSIGNED Total</b>	<b>213</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>213</b>	<b>213</b>	<b>31,045</b>	<b>30,818</b>	<b>-30,832</b>	<b>-30,605</b>	<b>-30,605</b>
					<b>UNASSIGNED Total</b>	<b>213</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>213</b>	<b>213</b>	<b>31,045</b>	<b>30,818</b>	<b>-30,832</b>	<b>-30,605</b>	<b>-30,605</b>
UNASSIGNED	Total					213	0	0	0	0	0	0	213	213	31,045	30,818	-30,832	-30,605	
<b>Grand Total</b>						<b>412,939</b>	<b>-12,730</b>	<b>13,259</b>	<b>1,772</b>	<b>356,718</b>	<b>141,763</b>	<b>3,149</b>	<b>916,740</b>	<b>415,110</b>	<b>1,073,099</b>	<b>518,312</b>	<b>-158,359</b>	<b>-103,402</b>	











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FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.







FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.



**Europe CFU Balance Sheet (Cross System) - 13 Mar 2008**

bpm_level1_desc	bpm_level2_desc	trader_name	Account	account_netdown_ind	long_inventory	short_inventory	rr	bs	bk	pr	ls
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073000333	MAT	0.00	0.00	21,640,629.56	0.00	0.00	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073000523	MAT	0.00	0.00	7,956,150,774.10	0.00	1,101,809,201.93	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073001026	MAT	0.00	0.00	67,729,002.62	0.00	58,528,988.21	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	073001125	MAT	0.00	0.00	1,890,285,832.13	0.00	401,634,867.96	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	074001124	MAT	0.00	0.00	0.00	1,602,040,767.74	0.00	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	076000769	INC	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	076000777	MAT	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	CUTTS NELSON	078006376	MAT	0.00	0.00	0.00	16,113,546.68	0.00	0.00	0.00
CREDIT FINANCING EUROPE	GCS CORPORATE REPO	Cutts/Nelson	076005446	INC	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING	073000077	FIN	0.00	0.00	61,014,374.00	0.00	7,968,124.02	0.00	0.00
LIQUID MARKETS EUROPE	FIRM FINANCING EUROPE	FINANCING	073000127	FIN	0.00	0.00	52,681,532.49	0.00	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Anish Vasisth	073000754	MAT	0.00	0.00	6,570,585,376.91	0.00	643,008,995.87	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Anish Vasisth	074000753	MAT	0.00	0.00	0.00	1,180,352,701.42	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	CUTTS NELSON	077007706	INC	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	073000762	MAT	0.00	0.00	8,688,932,419.20	0.00	1,751,246,410.38	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	DANIEL SOSNOV	074000761	MAT	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov	073001067	MAT	0.00	0.00	16,785,356,451.00	0.00	84,441,131.39	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov	073001141	MAT	0.00	0.00	0.00	0.00	185,813.03	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Daniel Sosnov	074001086	MAT	0.00	0.00	0.00	1,007,446,001.98	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD	073000747	MAT	0.00	0.00	53,664,717,555.70	0.00	3,872,034,857.06	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	JAWAD	074000746	MAT	0.00	0.00	0.00	556,396,223.22	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI	073001186	MAT	0.00	0.00	4,508,346,633.61	0.00	21,826,214.70	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	SAM BUNI	074001185	MAT	0.00	0.00	0.00	8,114,570,157.57	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni	073001133	MAT	0.00	0.00	261,336,675.06	0.00	166,577,716.39	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	Samir A Buni	074001132	MAT	0.00	0.00	38,288,768.87	967,801,651.23	0.00	0.00	0.00
LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	UNASSIGNED	073004715	EXC	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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el	bm	gb	total_gross_cfu	fails	firm_shorts	frankfurt	total_net_cfu	repo_to_maturity	repoclearEUR_enf_netdown	repoclearGBP_enf_netdown	euroclear_enf_netdown	cgo_enf_netdown
0.00	0.00	0.00	21,640,629.56	0.00	0.00	0.00	23,741,612.09	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	9,057,959,976.03	67,863,776.58	-587,149,794.81	-917,737,193.87	7,620,736,774.11	0.00	0.00	0.00	-884,430,604.05	0.00
0.00	0.00	0.00	126,257,990.83	1,732,554.52	0.00	0.00	127,990,545.35	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	2,291,920,700.09	0.00	-701,815,271.88	0.00	1,617,715,886.81	0.00	0.00	0.00	-91,525,000.00	0.00
0.00	0.00	0.00	1,802,040,767.74	0.00	-44,505,477.49	0.00	1,567,535,290.25	0.00	0.00	0.00	-903,844,448.88	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	16,113,546.88	0.00	0.00	0.00	16,113,546.88	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	35.50	0.00	68,992,533.52	0.00	-69,962,469.00	0.00	938,796.74	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	52,691,532.49	0.00	-50,601,533.00	0.00	2,079,999.49	0.00	0.00	0.00	-2,080,000.00	0.00
0.00	0.00	0.00	6,851,196,253.39	0.00	-739,539,777.89	0.00	6,121,656,475.70	0.00	-3,625,867,240.13	0.00	-626,248,792.11	0.00
0.00	0.00	0.00	1,160,352,701.42	0.00	-89,740,207.31	0.00	1,111,612,484.12	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	10,440,178,829.58	15,395,641.00	-6,368,047,255.35	0.00	4,067,527,215.23	0.00	-780,292,443.95	0.00	-758,194,293.60	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	16,869,797,582.39	19,837,900.00	-4,523,213,741.13	0.00	12,366,421,741.26	0.00	0.00	-3,572,706,691.37	-51,627,500.71	-2,653,974,536.01
0.00	0.00	0.00	185,613.03	0.00	-172,611.60	0.00	13,001.43	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	1,007,446,001.98	0.00	-11,587,161.87	0.00	995,858,840.11	0.00	0.00	0.00	0.00	-483,832,299.56
0.00	0.00	0.00	57,536,752,412.78	295,718,100.00	-1,274,002,455.05	0.00	56,558,466,057.71	0.00	-12,459,299,312.89	0.00	-8,584,747,879.98	0.00
0.00	0.00	0.00	596,398,223.22	0.00	-19,987,450.86	0.00	536,408,772.57	0.00	0.00	0.00	-448,893,525.79	0.00
0.00	0.00	0.00	4,531,172,849.30	4,953,396.00	-1,924,957,408.10	0.00	2,811,198,858.20	0.00	-89,261,452.49	0.00	-20,642,299.09	0.00
0.00	0.00	0.00	8,114,570,157.57	0.00	-790,019,903.91	0.00	7,334,551,353.66	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	427,914,391.46	0.00	-51,772,338.00	0.00	376,142,055.47	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	1,006,090,410.10	0.00	-52,949,320.00	0.00	953,141,090.10	0.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00



















































































































































































































































































































Account	Short Inventory TD @ MV	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name	Asset Category 1
07100C08	-36,461,890	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
93113091	-2,910,071	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113091	-830,134	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113091	-685,714	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113091	-11,777,954	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113091	-3,623,715	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117910	-850,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117910	+4,614,222	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117910	-738,111	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118001	-1,333,978	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118001	-3,376,478	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118001	-4,317,539	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118011	-5,900,020	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118011	-1,800,536	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118029	-354,607	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118029	-4,613,996	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118029	-6,199,050	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118029	-1,359,000	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118030	-6,902,956	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118030	-1,340,890	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118030	-30,746,479	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118030	-24,327,676	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118030	-94,457	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118030	-1,447,301	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118031	-503,039	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93118031	-4,581,828	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118031	-24,654,984	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118031	-18,258,257	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118031	-26,179,324	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118031	-2,423,123	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118031	-601,833	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118032	-18,127,478	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	UNASSIGNED
93118032	-18,503,731	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118032	-1,038,267	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118032	-6,126,599	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118032	-16,420,548	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118032	-5,776,894	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118032	-210,726	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118032	-12,207,325	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118174	-61,238	Total Governments & Agencies	Munis @ Mkt	PREFERRED STOCKS	PREFERRED STOCKS
G19L	-22,220,375	Total Governments & Agencies	US Governments @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
G19L	-53,740,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM06	-20,276,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0F	-13,249,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0F	-112,246,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0G	-27,775,325	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0G	-14,459,678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0G	-21,802,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM0H	-80,757,010	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM60	-20,893,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
07200CQ25	-2,816,378	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07200CQ25	-11,721,637	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CQ25	-22,117,036	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CQ25	-8,487,812	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
93117950	-421,040	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117950	-937,481	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
GA05	-24,621,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
SECTR561690	-136	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
SECTR561700	-29	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
93117537	-17,870,620	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111399	-22,829	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111399	-501,815	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111399	-6,469,206	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111399	-1,197,331	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
G17M	-22,043,589	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G17M	-14,035,595	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G17M	-38,637,934	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
0740063K1	-48,153,160	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
93117304	-15,891,222	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117304	-22,518,875	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117304	-2,968,821	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118009	-147,778	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118009	-22,227,340	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118009	-91,727	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
G1W7	-20,062,946	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G1W7	-330,290,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072008709	-4,209,780	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008709	-190,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008709	-2,901,859	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93114200	-10,598,910	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114210	-1,583,800	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114210	-6,721,961	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114220	-96,909	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114220	-4,371,770	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114220	-12,951,568	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114226	-284,208	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114226	-24,515,621	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114226	-6,183,517	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114226	-86,630	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114227	-2,040,220	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114240	-18,565,629	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93114240	-1,851,626	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114240	-8,181,449	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114240	-3,997,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114245	-9	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93114285	-4	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93114331	-87,516,445	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114331	-150,345,000	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95123003	-89,970	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0780070F9	-2,358,956	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7

0780070F9	-3,273,147	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0780070F9	-2,265,311	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0780077M7	-7,874,965	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780077M7	-16,498,689	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0780077M7	-936,374	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071000MH3	-30,763,680	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009682	-8,133,660	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077003788	-19,104,180	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
078003605	-2,472,461	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078003605	-208,825	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SV4	-2,959,081	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SX2	-2,539,925	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MQ3	-22,087,719	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MQ3	-818,947	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MQ3	-2,661,453	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MQ3	-6,805,780	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0730048D8	-31,814,640	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0720099V7	-14,455,188	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720099V7	-10,708,409	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720099V7	-30,781,546	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720099V7	-18,038,831	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720099V7	-25,346,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0720099V7	-21,948,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0720099W5	-3,040,418	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099W5	-1,259,397	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099W5	-2,887,960	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001Z28	-5,968,085	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001Z28	-4,494,874	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001Z28	-629,029	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001Z28	-75,340,600	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071001Z28	-15,917,624	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071001Z28	-5,177,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0710023F4	-6,294,976	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004KC7	-15,492,242	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
072004ZC1	-11,132,213	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
072004ZC1	-4,148,281	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
072004V68	-214,291	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004V68	-20,515,320	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V68	-3,089,019	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V76	-68,542	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUTURES
072004V76	-2,447,083	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V76	-1,387,015	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V76	-887,693	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V76	-1,508,842	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V92	-579,741	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004W00	-88,204	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004W00	-2,404,494	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004W00	-2,084,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004W00	-3,789,807	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004WR1	-416,249	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004WR1	-8,134,902	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004XB5	-9,755,013	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004XB5	-27,217,225	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072004XB5	-14,551,750	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
AGEN 20841U	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SYND 208350	-146	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SYND 510990	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
FRL 208380	-121	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
FRL 511030	-6	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SUMIB208380	-11	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
93117684	-48,898	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117684	-313,917	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117685	-1,750,286	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117685	-15,745,243	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117685	-5,624,626	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117685	-6,583,292	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117685	-4,970,951	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117685	-5,215,303	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117685	-2,070,245	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117691	-2,056,509	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118134	-1,600,692	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118134	-2,103,548	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118134	-340,083	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93118155	-5,703	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118155	-650,816	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118170	-1,858,995	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-373,118	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-6,583,895	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-23,560	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-1,924,541	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-690,978	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-4,845,709	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-234,786	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118170	-639,942	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118170	-5,806,573	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118170	-3,700,331	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118170	-4,476,744	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
074005943	-21,333	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115394	-395	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115421	-1,102,500	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115421	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115421	-5,293,750	Total Corp. Obligations & Spot Commodities	Equities-US	EQUITIES U.S.	EQUITY
93115421	-3,645,299	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115421	-789,860	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117053	-43,071,329	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117151	-152,585	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117151	-18,010,875	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117151	-10,398,638	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117152	-2,081,747	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117152	-8,581,056	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117152	-18,582,654	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117152	-59,157,072	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117152	-121,068,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117152	-3,227,229	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117152	-1,823,843	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117154	-898,261	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93117154	-2,123,156	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117217	-138,150	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117220	-9,785,598	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-693,464	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-263,059	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-2,026,599	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-3,073,892	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-4,722,037	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117220	-5,395	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117220	-458,474	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117220	-601,465	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117220	-6,622,543	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117221	-48,047	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93117221	-939,449	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117221	-854,436	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117221	-107,985	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117221	-2,537,100	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117505	-748,776	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117706	-6,604,511	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93117706	-53,631	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-72,874	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-60,449	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-513,995	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-2,051,475	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-71,997	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-150,605	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117706	-851,169	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117706	-81,389	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117706	-7,764,529	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117706	-361,657	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117706	-1,058,477	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117709	-2,984,921	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93117709	-284,799	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-60,816	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-19,487	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-4,083,911	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-61,781	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-3,948,150	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93117709	-712,893	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117709	-18,575,955	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117709	-4,773,436	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117709	-221,025	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117750	-920,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118076	-1,021,155	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118076	-12,928,401	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118077	-24,214,823	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118077	-12,835,991	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118077	-20,820,926	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118077	-4,138,123	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118077	-6,806,829	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118077	-7,213,547	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118077	-10,160,370	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118077	-297,982	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118077	-18,768,522	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118098	-17,926,270	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118098	-15,513,218	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118169	-4,101,774	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118169	-1,025,204	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118169	-10,873,054	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118169	-11,545	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93118169	-10,908,263	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0780018Y3	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730046L2	-1,355,954	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117041	-12,073,651	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117041	-36,290,212	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117041	-7,509,165	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117042	-11,803,502	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117042	-34,286,202	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117042	-5,041,750	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117046	-26,377,776	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117046	-1,200,221	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117047	-32,332,081	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117047	-25,278,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117047	-4,683,095	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117047	-1,814,482	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117639	-3,684,570	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117639	-886,069	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118059	-8,118,042	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118059	-3,532,486	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118059	-15,091,857	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118059	-2,558,988	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117555	-842,044	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117555	-14,226,153	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117555	-6,890,396	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117555	-183,877	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115314	-2,696	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115314	-785,485	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115314	-1,714,740	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115314	-15,280	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115314	-5	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93115314	-2,888,912	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
93115314	-355,750	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115743	-47,141	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115743	-12,106,030	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93115743	-2,496,030	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115743	-19,250	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115743	-3,183,082	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115743	-7,994	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115743	-9,672	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93115743	-216,562	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93116392	-401,405	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116392	-635,775	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117393	-8	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
93117393	-1	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117393	+11	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93117643	-12,821	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117963	-110	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117963	-1,740	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117964	-1,206,794	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
07200CPP5	-281	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93116071	-2	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116071	-7,709	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117904	-11,548	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117904	-1,080	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117527	-10,028	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117884	-1,472	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117884	-69,751	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117884	-1,335	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117966	-8,484	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117966	-5,868	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117967	-10,039,565	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117969	-5,225,108	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730047G2	-24	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730048F3	-573	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730048F3	-6,307	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077000776	-1,065	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077006757	-15,159	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078003993	-3,741	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93113038	-12,360	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113038	-17,267	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115821	-2,208,256	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118008	-896	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118066	-982	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118066	-2,979	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117371	-494,809	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117866	-920	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111463	-697	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111463	-26,238	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117888	-1,770	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117888	-54,397	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117972	-18,523	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117973	-578,224	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117975	-4,046	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117976	-11,075,321	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115840	-847	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115840	-85,310	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117894	-25,759	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117983	-145	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117593	-39	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116462	-6,317	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116462	-64	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116417	-826	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117170	-345	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111454	-25,838	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111454	-9,040	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111455	-2	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116043	-3,557	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116043	-124	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116064	-1,204,837	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116065	-157,637	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116065	-19,134	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117542	-18,793,031	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117542	-3,584,279	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117542	-192,111	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117754	-14,445	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117754	-4,953	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117889	-9,286	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117889	-33,104	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117891	-961,178	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117891	-1,755	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117985	-33,956	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117985	-3,487	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117986	-5,855,059	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116482	-952	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
93116482	-32	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116482	-1,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116482	-3,656	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116482	-5,086	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116482	-376	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93116483	-1,180	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002X38	-961,069	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111530	-6,364	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111530	-4,031,418	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111530	-273,245	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111530	-911,037	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
074005026	-14,403,629	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
074005026	-872,989	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111508	-4,204,595	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111508	-2,121,496	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111508	-2,177,583	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111508	-2,626,647	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111508	-4,036,534	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111508	-9,848,171	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115500	-1,923,995	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115500	-55,800,544	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115500	-6,330,780	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117261	-214,080	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117261	-2,608,158	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117261	-1,026,895	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117261	-57,820	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93114714	-2,981,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114714	-22,634,416	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114714	-3,550,774	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121793	-7,617,534	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121793	-10,368	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111621	-1,192				UNASSIGNED
93111621	-1,236	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-4,116	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-781	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-738,189	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-196,307	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-320	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-4,785	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-13,781	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111621	-13,603	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111623	-8,294	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111623	-5,986	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111623	-640,860	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111623	-188,563	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-809,175	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-82,198	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-21,720,179	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-151	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-5,113	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-1,784,339	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111624	-121,123	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111625	-13,601	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111625	-2,115,671	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111626	-28,780	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111626	-3,555,060	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111626	-46,999	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111626	-7,980	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111627	-42,353	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111627	-2	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111627	-4,818,438	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111628	-17,842	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111629	-14,535,321	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-125				UNASSIGNED
93111630	-241	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-611	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-82,786	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-28,267	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-14	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-953	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-232	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111630	-348	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111631	-13,653	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111631	-4,851	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111631	-1,489	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111631	-2,030	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111632	-5,122	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111632	-24,867	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111632	-209,144	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111633	-48,919	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111633	-207,750	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-925				UNASSIGNED
93111634	-923	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-3,226	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-2,110	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-519,274	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-214,319	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-256	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-3,911	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-11,004	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-16,384	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111634	-67	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111635	-273,381	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111635	-645,938	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111635	-455,577	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111635	-669,513	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111636	-16,194	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111636	-2,792,293	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111636	-1,527,964	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111636	-8,321	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111636	-145,204	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111638	-1,436,167	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111638	-536,101	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111640	-3,167				UNASSIGNED
93111640	-5,099	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111640	-416	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111640	-319,628	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111640	-77,285	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111641	-5,812	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111641	-2,181	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111641	-233,327	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111641	-85,922	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111641	-358	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111643	-318,274	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111643	-64,469	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111643	-128	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111644	-2,117				UNASSIGNED
93111644	-2,145	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-7,280	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-7,514	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-1,186,030	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-812,017	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-662	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-8,623	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-54	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-24,696	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93111644	-45,631	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111644	-1,526	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111645	-2,687,316	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111645	-3,581,706	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111645	-4,305,400	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111645	-3,965,932	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111646	-4,536	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111647	-1,289,351	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111648	-217,976	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111648	-111,515	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111648	-719,843	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111649	-196,527	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111649	-197,162	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111649	-113	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111649	-14,308	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111650	-407,534	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111651	-6,598,976	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111651	-87,021	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111653	-426,314	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111654	-1,165,049	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111654	-57,980	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111655	-2,792,497	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111655	-6,600,498	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111657	-6,975,534	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111658	-5,344,890	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111659	-939,539	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111659	-29,736	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111660	-8,287	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111660	-401,903	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111661	-146,551	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111661	+4,365,936	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111664	-14,230	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111664	+6,642,167	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111665	-93,184	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111665	-15,728,957	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111665	-208,672	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111665	-30,910,541	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111665	-335,185	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111667	-7,636,016	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111667	-854,327	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111689	-5,103,602	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111689	-56,392	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111674	-740,299	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111674	-142,090	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111674	-223,118	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111677	-892,146	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111677	-163,922	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111677	-540	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111677	-201,642	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111679	-637,488	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111679	-771,018	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111679	-1,907,867	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111679	-4,271	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111695	-13,331	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111695	-1,531,467	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111695	-335,934	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111696	-4,983	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111696	-708,387	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111696	-3,082	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111697	-14,535	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111697	-982,403	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111697	-71	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111697	-152,354	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111698	-30,127	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115544	-182,347	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115544	-20,646,683	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115544	-1,681,678	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115568	-3,121,892	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115568	-842,528	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115568	-17,527,228	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115568	-9,323,972	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115570	-871,739	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117115	-972,235	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117115	-432,560	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117115	-26,214	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117115	-360,138	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117124	-7,317	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117124	-394,352	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117124	-127,958	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117124	-7,307	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117125	-1,746,080	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-5,490	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-954,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-493,912	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-325	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-126,940	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117126	-229,042	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117127	-876	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
93117127	-1,579	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117127	-237,500	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117127	-51,618	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117127	-2,457	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117127	-632	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117129	-3,350	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117129	-1,408,829	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117129	-818,734	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117129	-77,661	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117132	-2,381	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117132	-228,132	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117132	-97,044	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117132	-744	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117135	-287,278	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117135	-489,426	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117135	-441,229	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117135	-810,213	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117136	-1,761	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117136	-4,891,834	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-98,007	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-71,992	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-4,762,221	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-18,096	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-1,912	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-793,804	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117137	-4,846	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117138	-129,499	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117138	-58,992	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117138	-1,188,232	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117138	-8,206	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117139	-37,015	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117139	-209,095	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-452	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-241	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-81,980	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-21,261	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-5,999	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117140	-4,681	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-14,374	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-1,094,397	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-30,221	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-1,704	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-83,318	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-666	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117148	-504	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117200	-239,708	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117200	-268,205	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117207	-30,281	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117207	-210	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117208	-3,010,535	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117208	-86,894	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117250	-369,917	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117250	-307,720	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117252	-189,007	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117252	-29,927	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117321	-3,445,010	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117321	-988,781	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117322	-90,244	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117322	-4,629,358	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117322	-2,344,193	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117322	-73,999	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117325	-41,335	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117325	-29,304	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117325	-694,992	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117326	-347,128	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117326	-1,314,770	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117327	-786,045	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117327	-2,113,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117328	-27,879	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117328	-36,470	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117328	-14,618	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117349	-139,377	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117349	-75,668	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117349	-20,121	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117482	-208,577	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117482	-1,240,097	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117482	-1,516,893	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117485	-7,476	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117488	-12,124,091	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117488	-12,252,010	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117489	-259,827	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117489	-452,055	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117497	-43,878	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117497	-2,476,058	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117497	-100,618	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117497	-123,442	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117582	-1,195,384	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117585	-51,679	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117585	-98,988	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117610	-1,329,601	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117610	-26,981	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117610	-371,292	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117610	-181,605	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117610	-135,979	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117682	-1,436,416	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-51,072	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-128,417	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-1,389,801	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-3,855,301	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-205,809	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117683	-214,448	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117727	-83,303	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117727	-92,983	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117727	-12,033	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117727	-3,665	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117727	-20,301	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117739	-4,587	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117739	-83,644	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117739	-328,224	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117739	-21,358	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117743	-185	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117757	-32,589	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117757	-44,128	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117757	-224,024	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117762	-5,134	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117762	-8,543	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117764	-5,547	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117764	-63,801	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117765	-4,322	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117765	-137,373	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117767	-102,412	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117767	-54,732	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117770	-2,034	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117770	-24,656	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117780	-8,645	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117780	-25,157	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-412	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-2,078	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-717	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-334,173	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-99,284	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-826	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-5,220	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-11,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117797	-189	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117799	-37,071	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117800	-53,723	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117800	-103	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117800	-127,181	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117800	-72,337	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117805	-21,325	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117805	-152,510	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117805	-312,389	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117805	-25,970	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117805	-5,939	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117805	-54,588	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117954	-3,270	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117954	-2,190	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117954	-23,568	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117954	-55,075	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117954	-2,807	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117954	-334	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117954	-5,202	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120015	-516	Total Corporate Stocks			UNASSIGNED
93120015	-980	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-2,598	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-997	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-335,527	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-169,401	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-57	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-3,860	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-953	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-4,815	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120015	-540	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120016	-2,159	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120016	-314,928	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120016	-31	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-783	Total Corporate Stocks			UNASSIGNED
93120017	-1,406	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-5,894	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-381,080	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-196,206	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-375	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-30	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-18,893	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-28,767	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120017	-243	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120018	-5,544,596	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120019	-2,088,991	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120019	-613,635	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-785	Total Corporate Stocks			UNASSIGNED
93120020	-2,807	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-3,899	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-469,534	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-236,007	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-522	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-3,359	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-9,839	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-16,798	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120020	-784	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120021	-558,898	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120021	-547,188	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120022	-724,297	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120022	-377,922	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120027	-6,540,716	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120028	-2,931,447	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120029	-8,022,500	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120035	-200,619	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120035	-549,720	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120035	-309,327	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120035	-507,209	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120039	-512	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120039	-126,300	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120039	-39,574	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120039	-385	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120039	-772	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120040	-1,098	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-10,267	Total Corporate Stocks			UNASSIGNED
93120044	-41,777	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-26,630	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-2,806,994	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-5,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-40,510	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-219,674	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-338	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120044	-1,379	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120048	-61,457	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120048	-60,966	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120050	-211	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120050	-3	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120050	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93120050	-156	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-13,741	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-1,714	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-225,648	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-407,894	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-16,445	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-30,777	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120051	-33,969	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120052	-7,710,185	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120052	-6,011,957	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-1,341				EQUITY
93120053	-244,948	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-50,735	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-40,577	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-1,480,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-2,881,960	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-10,988	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-21,836	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-6,483	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-653	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120053	-13,554	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120053	-47,428	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120053	-2,438	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120053	-506	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93120053	-808	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
93120055	-58,824	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-3	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-42,679	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-3,351,847	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-6,850	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-1,672	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-280,489	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93120055	-15,519	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111514	-5,756,988	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111514	-2,727,431	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113117	-141,973	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS	OPTIONS
93118010	-123	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118010	-82	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118010	-129,038	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-23,288	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-2,086,448	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-5,783,337	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-8,717,096	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-478,008	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117558	-422,192	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118130	-289	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118130	-137,060	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118131	-80,033	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121920	-1				EQUITY
95128145	-2,588	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95128145	-64,205,322	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95128145	-15,448	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95128145	-4,251	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95128145	-2,734	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111571	-97,414	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116495	-31,830	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121749	-3,325,721	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114751	-1,282,708				UNASSIGNED
93114751	-20,573,727	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114751	-240	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114751	-148,144	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114751	-4,737,880	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117498	-3,375,894	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117693	-1,424	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117693	-222,831	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111539	-880,531	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-2,720,873	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-13,730,330	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-157,353,577	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-6,408	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-337,696	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113116	-6,821	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113186	-60,868	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115831	-851,171	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115831	-3,638	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-45,286	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-4,904,184	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-482,493	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-125,870,284	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-35,784,338	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-1,032,750	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-1,701,051	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117173	-445,508	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117173	-320,371	Total Derivatives & Other Contr.	Derivatives	LISTED OPTIONS	OPTIONS
93117174	-459,640	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117174	-95,406,795	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117174	-50,395,997	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-85,141	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-148,891,811	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-42,840,451	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-8,688	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-15,101,487	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-282,889	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-13,547,381	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117175	-11,663,470	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117175	-7,317	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117176	-53,655,202	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117176	-14,240,440	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117176	-898,177	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117176	-792	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117177	-15,418,071	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117177	-4,317,357	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117179	-3,799,884				UNASSIGNED

93117179	-13,575,385	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117179	-15,217,330	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117179	-12,050,521	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117179	-4,091,174	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117179	-173,115	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117491	-3,896,133	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117491	-7,399,939	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117491	-41,745,542	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117603	-179,097	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93170735	-60,546	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920033	-94,291	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920033	-50	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920036	-1,299	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920099	-15,498	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920099	-9,410,733	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920099	-6,715,808	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920099	-814,010	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920099	-491,211	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93920110	-80,588,775	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920110	-7,988,876	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920110	-185,614	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920110	-512,352	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920138	-10,895,792	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920138	-239,286	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920138	-6,230,258	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121521	-25,499,068	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121521	-10,797,685	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121971	-2,333,803	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126118	-107	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126118	-6,449,846	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126118	-1,524	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126118	-1,955	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95126122	-1,680,594	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126122	-7,350,816	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126122	-7,040,835	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126130	-7,889,995	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126130	-506,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200019	-3,383,972	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200019	-117,502,395	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	-313	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	-4,186	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	-87,822	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	-48,857	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111517	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111519	-13,098	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111519	-27,113,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111519	-2,170,805	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111519	-22	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93114444	-399	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111525	-439	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111687	-535	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111687	-1,999	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111687	-1	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115558	-23	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115558	-1,556	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116404	-420	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116404	-81	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116424	-1	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116424	-3	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116424	-3	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115513	-5,991	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115513	-6,327	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115576	-1,446	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115576	-36	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115576	-3,997	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116411	-2,895	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116411	-78,373	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116460	-6,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116460	-57,655	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116460	-26,107	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116460	-7,083	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078009646	-3,150,600	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078009646	-13,122	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078004454	-4,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078004470	-23,314	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93111489	-77	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111489	-3	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115541	-724	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115541	-7,899	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115541	-19,322	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115541	-7	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115541	-1,385	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93116408	-1,130	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116488	-13,424	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114718	-18,078	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114741	-8,335	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93114755	-129	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115545	-82	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115545	-74	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115577	-25,602	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115577	-4,858	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115944	-74	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116403	-80	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117389	-98	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117391	-247,915	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117394	-311	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117395	-1,868	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117395	-1,810	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117396	-3,317,088	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117396	-154,224	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117397	-30	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117397	-157	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117397	-540	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117398	-102,408	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117398	-1,188	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117398	-14,508,184	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117398	-1,214,335	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117612	-287	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117612	-708	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117612	-3,690	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117612	-148	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117612	-81	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113109	-8,382	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-31,979,734	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-12,736,296	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-118,145	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-1,072,937,628	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-280,851,391	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-4,985	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-17,078,739	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-4,848,058	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-889,808	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	+4,282,149	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-280,031	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-675,787	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113109	-5,368,808	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113109	-63,903,080	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113109	-378,207	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113114	-654	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-15,188	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-494,598	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-5,476,103	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-65,470	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-4,886	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113114	-21,588	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117236	-35,013	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
93117236	-18,078	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117236	-178,299	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117236	-1,582,964	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117236	-6,898,709	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117236	-75,402	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117236	-418,197	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117297	-119,383	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-2,883,222	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-2,094,454	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-1,200	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-103,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-35,987	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117297	-190,501	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117297	-9,888	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117297	-4,506	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07200CRDD	-137,337	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07200CRDD	-14,008	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07200CRDD	-4,634	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
07200CRDD	-30,038	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93118092	-288,873	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-844,007	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-918,890	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-12,369,810	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-24,463,662	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-68,982	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-49,583	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-807,654	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-19,184	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-1,180,974	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118092	-28,867	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118092	-512,002	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118092	-98,339	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93118092	-1,713	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
93117913	-17,057,940	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118148	-12,546	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118148	-59,307	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118148	-4,990	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118148	-2,471	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071009K1	-94,782	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000D18	-952,305	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000D18	-47,809,455	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
07100BRG6	-4,994,542	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRG6	-34,489,801	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRG6	-21,063,628	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07100BRG6	-19,071,894	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
07100BRH4	-71,835,077	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRH4	-202,039,097	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRH4	-28,283,393	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07100BRH4	-1,848,974	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07100BRH4	-4,189,481	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07100BRH4	-42,883,276	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
07100BRH4	-5,330,029	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
07100BRH4	-2,494,259	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
07100BRH4	-2,281,157	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
07100BRJ0	-8,197,239	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRJ0	-70,873,978	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BRJ0	-4,889,589	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
074003IK0	-1,922,447	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
074003IL8	-1,998,801	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
074003IM8	-1,988,967	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
95121596	-11,626,848	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121596	-38,056	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121727	-11,837	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121794	-109,218	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121795	-4,889,889	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121795	-18,875,672	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121795	-1,345,082	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121795	-207,142	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121796	-11,459,778	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

95121796	-8,631,577	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121796	-4,720,359	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121796	-713,115	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121796	-420,805	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
073009201	-8,436,559	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
073009201	-208,203	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
074007486	-1,212,153	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
076006279	-1,114,855	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
076006279	-4,514,483	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
076006279	-1,519,893	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
076006279	-25,451,034	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93115419	-224,248	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115419	-185,473	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115419	-6,758,320	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121590	-8,501,315	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078005998	-200,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93115387	-1,796	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121401	-43,739	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121500	-2,870,000	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
071006681	-96,752,370	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072001488	-2,895,298	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
072001787	-4,508,913	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
076006139	-21,180	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
077002899	-8,943,225	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115899	-30,457,822	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93116085	-221,829,294	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920035	-3,227,317	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920105	-6	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920105	-733	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920105	-183,573	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93920124	-990,297,160	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920124	-174,583,527	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920154	-668	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920154	-410	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200002	-110,813,034	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200002	-596,853,628	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200002	-99,634,046	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200014	-11,839,902	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200014	-133,149,294	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200018	-235,785	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200018	-934,204	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200018	-211,370	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200018	-199,920	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200029	-32,071,958	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
076007350	-190	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
076009554	-21	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
076002237	-2,233	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
076002237	-1,023	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
076002237	-5,651	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113071	-5,938	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113071	-15,970	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002851	-2,357,870	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006563	-33,159,794	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006FM6	-656,390	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006FC7	-4,364,289	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077003614	-3,513,383	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113037	-83	Total Governments & Agencies			OTHERS
93113075	-21,801	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009427	-1,104,085	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009518	-70,295	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009641	-252,984	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009641	-130,987	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077003812	-29,251	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077003812	-36,743	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077003812	-85,798	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MC4	-189,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MC4	-1,644,989	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071008Z33	-125,471	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006077	-1,881,822	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006077	-346,972	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007221	-1,161,079	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007221	-11,028,018	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007221	-2,475,726	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007353	-98,633	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007353	-672,953	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007353	-3,854	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
078007897	-55,173	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007897	-5,307,045	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007897	-1,821,182	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007897	-17,298	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007897	-182,890	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
078007897	-28,941	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710080L1	-12,411,336	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
078004233	-51	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
078004233	-1,414,500	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
078004233	-3,195,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
078004233	-16,357,975	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078004233	-4,233,044	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007148	-404,117	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007148	-1,418,444	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073007148	-1,584,154	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000MG5	-4,281,940	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000MG5	-5,104,994	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000NN9	-2,490,721	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079C4	-366,339	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079K6	-2,359,888	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
0710079K6	-2,079,304	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079K6	-8,569,602	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079K6	-96,897,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079K6	-4,869,904	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710079L4	-8,845,958	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079L4	-6,578,853	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079L4	-15,239,927	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

078001312	-106,826	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000928	-158,295	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000928	-768,407	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071000P31	-30,907,192	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000P31	-70,400	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07100BFX2	-490,552	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07100BFX2	-1,478,273	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720060V2	-1,156,380	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000NQ2	-1,500,936	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710009R5	-112,602,940	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000525	-5,126,743	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000525	-1,349,767	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000525	-92,637	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000939	-47	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000939	-87,933,099	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000939	-11,240,247	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000939	-7,836,766	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000D00	-1,358,933	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
071000D00	-888,845	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000D00	-122,930,347	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
072009525	-1,801,356	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072009525	-456,699	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072009590	-4,407,101	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93115575	-46,320	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002562	-889,745	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002562	-465,482	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002562	-448,933	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002562	-7,921,387	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002562	-217,184	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002562	-33,647	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002570	-385,557	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002570	-5,589,141	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002570	-9,632,326	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002570	-3,381,809	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002570	-378,283	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002588	-2,790,568	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002588	-2,203,378	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002588	-42,840	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002596	-4,005,631	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002596	-55,837	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002596	-2,397,420	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002904	-703,870	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002904	-5,366,635	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002904	-1,348,358	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002612	-4,367,009	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002612	-2,416,886	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002612	-2,842,509	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002620	-5,898,381	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002620	-124,856	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002620	-38,732	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002620	-632	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002638	-4,283,689	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071002638	-2,422,477	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002638	-734,712	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002638	-1,453,789	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004QR8	-3,928,081	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072004QR8	-3,959,080	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072004QR8	-110,611	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004QR8	-3,180,333	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004QR8	-1,931,767	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004QR8	-4,387,284	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720098T3	-401,318	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720098T3	-38,609	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720098T3	-186	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004969	-6,625,189	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
078004969	-8,801,323	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078004969	-5,791,512	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078005230	-21,253,595	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
0710021B6	-136,534,629	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073006751	-236,579,636	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073006751	-17,613,780	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
FRL 208360	-80	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
FRL 259460	-3	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SUMIB208360	-5	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
072009434	-7	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720039V0	-1,281,292	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072008444	-8,252,745	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078005461	-14,095,292	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078005461	-5,598,730	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008663	-26,286,290	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078008663	-16,786,645	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008663	-5,757,698	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710022Q1	-2,842,612	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710022Q1	-22,021,319	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710022Q1	-1,879,510	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710022T5	-6,193,175	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710022T5	-2,631,034	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710024D8	-17,861,054	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NP0	-1,492,132	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NP0	-1,611,371	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TF6	-2,585,499	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TF6	-4,214,040	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TF6	-1,476,340	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047Y5	-6,312,992	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047Y5	-2,513,331	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059R5	-781,205	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005827	-6,398,591	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005827	-543,538	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005827	-14,869	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004F74	-6,542,072	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002X87	-1,347,430	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002X87	-47,789	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002X95	-141,447	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

071002YB9	-17,681,464	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YB9	-734,079	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002PF0	-4,548,679	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005JB9	-7,400,270	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005JB9	-1,014,646	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000721	-2,055,824	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
073000721	-2,200,314	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005H88	-613,598	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002305	-10,582,584	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
073002305	-62,102,652	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115437	-21,488	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078004803	-2,586,725	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000916	-30,150	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93113039	-17,881	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001267	-253,716	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072007776	-22,811	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073006476	-27,890,234	Total Corporate Stocks			UNASSIGNED
073008476	-310,474	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073008476	-12,139,077	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073008476	-3,782,828	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
078000113	-40,168	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034R4	-1,889,844	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034R4	-399,190	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034R4	-139,048	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LS1	-1,270,507	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LT9	-230,115	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LV4	-2,601,251	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LV4	-1,305,895	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LV2	-426,837	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LV2	-122,811	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LV2	-3,791,873	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LZ5	-345,842	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LZ5	-211,036	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LZ5	-725,202	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005072	-1,493,713	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007250	-341,729	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007250	-175,355	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007268	-480,709	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007391	-1,897,059	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007433	-590,548	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007433	-1,339,644	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007433	-144,250	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007441	-1,073,290	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072009905	-600,441	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072009905	-280,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072009905	-1,102,903	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001927	-14,215	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001927	-8,425,919	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001927	-219,143	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001927	-632,718	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077007292	-257,722	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
077007417	-786,840	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077007417	-1,729,628	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004WD2	-20,617,798	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
071002711	-940	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JP5	-1,214,879	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002WF2	-14	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005JH6	-699,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115495	-45	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115496	-27,055	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
073002354	-105,196	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
073002354	-807,925	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002388	-508,876	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008713	-3,899	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071004923	-331,871	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002943	-7,314,776	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002KT5	-2,136,958	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002KT5	-418,913	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005607	-44	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005631	-1,335,597	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034B9	-1,615,940	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078007921	-2,138,801	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115497	-41,038	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115497	-36,267	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710019K9	-27,118	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710019K9	-16,856	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006998	-19,858	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720069R7	-214,035	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113048	-18,582	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078009438	-6,749,035	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C15	-1,071,790	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C15	-278,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C15	-383,222	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C2	-7,730	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C2	-368,117	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C2	-385,595	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C2	-139,423	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002C2	-2,164	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002FR5	-3,505,302	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FR5	-3,870,661	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FR5	-246,878	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FS3	-219,291	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FT1	-211,912	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FT1	-1,584,504	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FT1	-2,552,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FT1	-20,145	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FT1	-36,133	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
071002FV6	-38,413	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002G89	-11,818,614	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002G89	-16,852,733	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002G89	-6,633,986	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002GC7	-13,383,111	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002GC7	-6,185,244	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

071002GC7	-1,388,839	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002GC7	-368,604	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002GD5	-12,581,348	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002GD5	-801,650	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002GD5	-876,770	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720036S0	-40,973	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720036S0	-13,338,711	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720036S0	-10,831,619	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720036S0	-4,286,120	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045M2	-1,514,638	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0720045M2	-3,717,410	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0720045M2	-529,822	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0720045M2	-58,741	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
0720045N0	-413,300	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045N0	-98,721	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045N0	-35,414	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0720045P5	-103,675	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045Q3	-1,242,858	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045Q3	-4,318,827	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720045Q3	-1,248,819	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004HX5	-261	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004HX5	-170,994	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004HX5	-84	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004HY3	-535,851	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004HY3	-228,798	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004H20	-315,532	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004H20	-293,968	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004KG6	-155,739	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R30	-1,313,046	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004R30	-757,625	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004R30	-643,433	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
072004R30	-83,403	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R48	-7,008,800	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R48	-30,979,611	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R48	-5,067,082	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R48	-1,449,532	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004R63	-3,043,950	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004R89	-14,820,580	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
072004R89	-167,848	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004R89	-17,388,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004T66	-4,027,902	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004T66	-295,308	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004T66	-315,572	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004T66	-1,409,075	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TP9	-4,868,350	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004TP9	-11,965,428	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072004TP9	-406,951	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
072004XY5	-5,818,078	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004XY5	-3,482,043	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004XY5	-175,915	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004XY5	-563,059	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072008592	-635,294	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008592	-480,211	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008592	-207,954	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000952	-63,449	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000952	-3,105,833	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000952	-3,250,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000952	-992,815	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000952	-24,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
077000941	-3,856,800	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077000941	-12,387,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077000941	-1,118,027	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
079000063	-1,482,721	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
079000063	-646,701	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
079000063	-254,820	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004B29	-3,220	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004B37	-3,495	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-669,352	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-67,796	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-13,740,605	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-11,464,339	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-5,756,209	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FB5	-35,423	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004FB5	-136,850	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004FB5	-169,291	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004FB5	-259,270	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004FD1	-1,304	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CD9	-3,080,458	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002CD9	-14,080,506	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CD9	-103,444	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005D58	-1,672,961	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005D66	-8,919	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720038H4	-9,269,801	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0720037Q3	-7,423,253	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
076009026	-1,441	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002S23	-105,343	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005B76	-2,641	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005SW3	-6,947	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005SW3	-32,530	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720043V4	-250,000	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720043W2	-72,470	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720043W2	-758,358	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720043W2	-45,191	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004N34	-2,012,483	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099F2	-228,504	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099F2	-5,329,786	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099F2	-3,004,065	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099F2	-1,113,823	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099F2	-147,813	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072003890	-459,222	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072005572	-26,802	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072005572	-4,720	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072005572	-37,599	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

072005572	-271,245	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072005572	-31,548	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072005572	-3,935	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072005572	-872	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072007388	-751	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072007388	-1,414	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072007388	-8,792	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008196	-420,687	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078005493	-19,914	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004GH1	-1,382,273	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004GH1	-77,377	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004GH1	-352,212	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0710006C2	-108	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034H6	-2,946,429	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034H6	-627,545	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040M7	-7,759,433	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040M7	-529,574,331	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040M7	-1,068,219,208	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040M7	-29,000,907	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040M7	-2,375	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720040M7	-2,877,058	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720040M7	-98,876,239	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720040M7	-1,765,224	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720040M7	-7,281,304	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0720040M7	0	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS	WARRANTS
072009368	-1,750,540	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072009871	-173,373	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006352	-16,973,579	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006352	-142,964,064	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006352	-116,178,900	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006087	-20,022,808	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006087	-23,916,210	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006087	-5,899,409	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006087	-40,363,487	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006087	-121,851	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
078006087	-888	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071000459	-193,142	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000459	-2,453,923	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000467	-367,890	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000467	-747,487	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000467	-37,807	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000475	-888,844	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000483	-58,100	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000483	-13	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000483	-234,081	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000940	-3,889,493	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000905	-1,918	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000905	-282,080	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000905	-204,802,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000905	-702,916	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000905	-247,839	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001770	-4,414,742	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002299	-719	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002299	-422	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710029Q8	-25,304,320	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025R6	-87,082,792	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025T2	-8,122,441	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025T2	-911,884	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025V7	-884,704	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025V7	-1,008,988	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025W5	-860,188,711	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025X3	-2,714,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025X3	-4,548,720	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025X3	-190,070	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025X3	-5,986,225	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025Y1	-15,794,469	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025Y1	-361,231	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025Y1	-41,087,188	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025Z8	-2,596,038	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025Z8	-5,995,357	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026B0	-484,092	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026B0	-2,350	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026B0	-17,875,466	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026C8	-111,470,325	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026C8	-2,172,014	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026D6	-1,048,408	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026D6	-33,001,918	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026D6	-7,068,941	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026D6	-9,288,888	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026F1	-272,093,993	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026G9	-59,984,441	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026G9	-240,270	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026H7	-3,905,877	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026H7	-4,761,801	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026H7	-155,309	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026H7	-23,001	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0710026J3	-408	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028V4	-206	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710048D0	-5,219,780	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710048D0	-381,465	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710048H1	-17,773,380	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071008LD9	-10,997,533	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008LH0	-1,344,808	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
072004XZ2	-2,748	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008517	-27,275,057	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008477	-116,650	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008485	-1,126	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077000933	-3,375,209	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077002947	-26,133,089	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077002947	-2,989,337	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008594	-542,350	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008594	-2,913,648	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

0710008G1	-93,188	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710008G1	-1,786,567	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710008G1	-652,757	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07100BLJ6	-799,873	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07100BLJ6	-13,811,190	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
0710005D1	-8,295,834	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710005D1	-40,390,904	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710005D1	-39,114,510	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710005D1	-61,782,092	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001154	-37,476,832	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001154	-4,715,901	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001154	-10,180,053	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008852	-5,632,686	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008852	-3,952,171	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008852	-15,992,997	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TX7	-63,230,367	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TX7	-25,346,025	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006227	-747,918	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006227	-17,061,557	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006227	-6,684,509	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780063C7	-10,936,891	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072005671	-2,435,646	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002768	-4,106,729	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002768	-1,481,653	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001816	-475,691	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121634	-880,242	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000Q37	-1,657,565,253	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07100BR76	-99,894	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072002850	-760,396,049	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072002850	-477,908,917	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072002850	-46,297,407	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006448	-18,288,230	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006448	-85,600,600	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006448	-1,481,835	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006448	-52,697,673	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006448	-2,556,799	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071000863	-1,111,499	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SH7	-2,184,288	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SH7	-7,218,559	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SN4	-42,353,510	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000SP9	-172,092	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004N03	-14,745,548	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
074003070	-11	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
95010508	-11,292	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS	EQUITY
95121610	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.	EQUITY
071000731	-786,377	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000731	-3,123,545	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000731	-1,345,381	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000731	-370,703	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000848	-5	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000848	-82,421	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000848	-29,308,704	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000848	-86,637	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000848	-7,346,275	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000848	-1,477	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000848	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000882	-10,017,048	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000821	-8,469,578	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710009Y1	-16,273,798	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
0710009Y1	-25,172,321	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000D34	-45,287,027	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000D34	-7,866,226	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000Q89	-901,315	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000Q89	-46,427	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000Q89	-3,714	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000Q89	-13,005	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000QK2	-1,790,944	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000QK2	-2,237	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000QK2	-5,909	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000QK2	-79,612	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002216	-34,225	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002216	-704	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002V63	-10,098	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07100BLB3	-8,895,980	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
07100BLB3	-2,348,673	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07100BLB3	-15,889,120	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
078007335	-361	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008291	-342,827	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008291	-25,739	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078008291	-293	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001253	-1,492,127	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077001253	-102	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077001253	-4,883,895	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001253	-6,580,012	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077001253	-203,598	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121815	-40,132	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000319	-2,251,136	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000319	-131,599,674	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071000319	-12,160,712	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000319	-22,514,620	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071000319	-123,093,131	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000319	-1,286,951	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000319	-5,589,092	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	UNITS
0710005L3	-16	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
0710005L3	-75,349	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710005L3	-1,128,518	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710005L3	-420,965	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710008F3	-4,228	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710008F3	-7,797,589	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710008F3	-1,019,863	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710008F3	-3,679,516	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000D59	-651,280	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071000QM8	-110,353	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

071000QM6	-830,721	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000QM8	-918,964	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000Q09	-1,016,305	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000Q09	-108,834	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071000Q09	-101,192	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
071000Q09	-877,371	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000Q09	-50,571	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000Q09	-157,686	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002281	-720	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002667	-47,146	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028U4	-1,481,929	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028D4	-5,801,653	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028D4	-33,491	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028D4	-424,099	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710028D4	-13,055	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710028L6	-709,102	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028L6	-2,107,516	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028M4	-2,017,990	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028N2	-41,158,461	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028P7	-1,292,378	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028P7	-143,551	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710028P7	-113,831	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FM6	-429,512	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FM6	-301,231	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002FM6	-476	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710036J1	-4,518,459	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008LW7	-741,842	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008LW7	-81,686,431	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008LW7	-86,977,318	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008R01	-9,211,236	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008RM3	-1,263,980	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008RM3	-81,722,559	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008RM3	-2,133,683	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071008RM3	-10,489,799	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
071008RM3	-312,537,467	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008RM3	-7,086,244	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
071008RR2	-158,203,909	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008RR2	-28,808,624	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071008RR2	-8,804,408	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
071008RR2	-20,100,617	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008RR2	-4,156,392	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
071008RS0	-98,250,015	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
071008RS0	-1,719,450	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071008RS0	-488,943	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
071008RS0	-13,367,126	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008RS0	-2,310,911	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
071008RS0	-311,349	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
071008RS0	-22,689,299	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072004CL6	-16,865	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004VD3	-415,811	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006596	-2	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
073001752	-8,727,107	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001752	-12,049	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061H8	-3,286	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0780061H8	-80,770	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061H8	-20,256,327	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061H8	-8,226,052	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061H8	-8,670,793	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061H8	-623,592	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0780061L9	-17,008,011	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
0780061L9	-192,292	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
0780061L9	-6,268,752	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0780061L9	-4,971,592	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0780061L9	-3,259,091	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0780061L9	-8,892,033	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061L9	-75,464,258	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061L9	-20,489,448	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061L9	-9,680,778	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061L9	-3,189,840	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0780061M7	-57,252,334	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061M7	-107,679,179	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061M7	-18,951,258	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061M7	-14,238,134	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061N5	-196,859,699	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061N5	-52,089,291	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061N5	-78,783,938	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061P0	-21,778,452	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061P0	-4,126,033	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061P0	-27,561,326	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780061Q8	-14,185,794	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
078006303	-28,315	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
078006303	-83,014	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078006303	-699,249	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078006303	-28,211,527	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006303	-11,039,953	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006303	-76,256	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078006303	-1,869,666	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037V7	-150,695	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
0770037V7	-28,877	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	LEHMAN PAPER
077005890	-32,290,954	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005890	-49,574,417	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005890	-5,198,480	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005890	-3,335,069	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000668	-1,237,867	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
078000668	-1,549,409	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
95121577	-4,414,584	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121720	-4,688,303	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121720	-43,704	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121770	-2,176	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121770	-14	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121850	-40,777,733	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121850	-1,231,415	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121850	-1,194,838	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

95121851	-1,542,225	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121853	-112,513	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126107	-816,354	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126107	-599,383	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118007	-1,354,332	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
GACW	-13,781,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GACW	-17,850,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAL1	-17,243,816	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMHS	-1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMRY	-110,159	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
072003387	-50,989	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072003387	-3,853,846	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072003387	-205,817	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072003387	-33,352	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072003387	-10,980	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072003387	-15,784	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
G18K	-14,691,401	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
G18K	-55,582,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G18K	-17,330,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G18K	-8,002,407	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM9L	-15,409,833	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMVD	-740,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
077005486	-1,310,480	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
077005486	-5,807,071	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
077005486	-80,788	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
077005486	-52,589	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
077005486	-939,358	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GMFD	-5,529,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93114453	-41,209,940	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115477	-10,671,484	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115918	-10,866,484	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
FRL 411500	-8	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
FRL 411500	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
FRLBK253610	-2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
FRLHD252380	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE BONDS	FUNDED LOAN
FRLHD252380	-8	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
072003387	-4,917	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
G12H	-53,033,120	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12H	-81,570,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G144	-22,622,292	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G144	-46,419,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G144	-8,670,692	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16D	-411,131,791	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G16D	-746,957,933	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G16D	-465,544,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G16D	-2,186,654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16D	-5,399	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16D	-15,267,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G17L	-538,236,479	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G17L	-2,200,494,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G17L	-80,300,749	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G17L	-819,688,817	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G17L	-831,782,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM71	-44,039,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMBM	-273	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	AGENCY
GMBM	-3,512,673	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMBM	-6,968,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMBM	-46,368,673	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMBM	-103,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMBM	-2,033,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
GMBM	-39,417,587	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
GMBM	-25,977,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
GMBM	-8,499,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
GMBM	-14,548,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
GMBM	-130,489,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMBM	-44,888,342	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMBM	-144,311,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMGQ	-13,112	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMGQ	-660,808	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMGQ	-24,376,299	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMGQ	-62,024,234	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMK2	-8,559,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMK2	-362,031,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMK2	-2,825,736,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMK2	-139,081,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GMK2	-3,325,243	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMK2	-304,821,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMK2	-284,786,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMK2	-318,126,863	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1VG	-6,070,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G1VG	-2,167,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G1VG	-97,574,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1VG	-379,514,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM05	-3,939,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GM05	-9,407,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM05	-29,724,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM05	-4,978,001	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93188135	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G10X	-3,912,504	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G10X	-15,149,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G10X	-84,771,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G10X	-185,324,678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12P	-10,946,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G12P	-2,056,295	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G12P	-6,639,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G12P	-10,653,045	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G12P	-6,367,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G12P	-157,429,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12P	-12,111,126	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12P	-47,555,177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12V	-43,216,165	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G14B	-56,989,648	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G14B	-36,932,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES

G14B	-176,815,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G14B	-54,590,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G14B	-192,913,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16G	-4,984,809	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16G	-43,369,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16G	-99,944,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16G	-475,537,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16L	-8,216,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16L	-480,886,645	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16L	-467,423,487	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16L	-897,891,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1AU	-273,753,011	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1AU	-178,756,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1GB	-49,780,008	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1GT	-38,857,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1GT	-800,727,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM7L	-4,784,077	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM7L	-200,884,512	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1DH	-32,035	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1DH	-711,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61O2	-180,323,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61O2	-160,700,677	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1C8	-84,141,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1C8	-36,304,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SW	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SW	-74,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAD5	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAD5	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAD5	-621,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAD5	-10,834,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAWA	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAWA	-1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAWA	-89,955,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAWA	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMOZ	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMX9	-965,658	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMX9	-3,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMX9	-82,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMX9	0	Total Mortgages & Mortgage Backed	TBA	TBA	TREASURIES
078009760	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078009760	-79	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078009760	-2,613	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
072006PK9	-150,707,457	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	CANADIAN
072006RC5	-64,056,557	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
073004376	-9,496,565	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0740063S4	-570,482,630	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0740063S4	-391,865,445	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0780014S0	-124,577,413	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0780014S0	-862,980,500	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0780014S0	-136,900,620	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
078009149	-24,010,566	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
61T5	-1,886,473,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61T5	-2,222,222,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61TY	-35,863,230	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61TY	-448,476,357	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61TY	-480,036,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
61TY	-853,704,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6A1W	-186,949,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6A1W	-1,406,881,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6A1W	-3,362,104,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6M50	-31,382,097	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93168139	-970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G13U	-23,445,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G13U	-872,801,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G13U	-1,036,603,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SL	-628,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SL	-12,247,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SL	-3,829,039	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SL	-1,276,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1SL	-114,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-960	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-242,944,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-243,097,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-11,125,941,185	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-6,711,889,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1T7	-101,136,394	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1TY	-152,878,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AFV	-206,171,750	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12I	-28,335,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12I	-887,002	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G12U	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6ARU	-152,515,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMHF	-488,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMHF	-13,842,232	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMJF	-85,827,312	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMJF	-1,476,820	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMJF	-103,414,042	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6A1D	-3,497,858	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AHH	-1,293,044,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AJ7	-604,135,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
8MWF	-3,379,586	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	CANADIAN
8MWF	-10,343,298	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
G116	-5,886,087	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G1LK	-49,429,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G1LK	-42,551,227	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G1LK	-5,592,791	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G15P	-4,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G15P	-6,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G173	-325,530,247	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G173	-9,545,886	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G194	-231,470,622	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GACB	-5,808,065	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES

GACB	-1,881,372.045	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GACD	-1,811,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GACD	-707,736.054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GACD	-1,394,120.397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
PE1TD	-6,240.251	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93117263	-5,041,107	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
G1ZO	-7,201,220	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM2V	-24,309,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMJP	-23,383,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93101497	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GMTS	-9,567,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
07200CQW9	-10,180,281	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
07200CQW9	-1,202,386	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
07200CQW9	-17,055,946	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
6A3S	-8,528,501	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
6A3S	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111143	-3,010,485	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111232	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-2,008,855	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111242	-5,704,224	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-6,916,817	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-67,340,998	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-2,512,915	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-4,811,521	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111242	-8,091,969	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115594	-1,077,328	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115908	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116393	-282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BAGKS
93117079	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117254	-4,692,798	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117254	-86,122,749	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117254	-58,339,032	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117254	-17,199,171	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117303	-1,598,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117303	-5,836,700	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117338	-72,415,845	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117338	-104,803,136	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117338	-67,721,967	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117338	-247,133	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117338	-5,004,897	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117338	-136,360,520	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117338	-10,139,670	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117490	-86	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117490	-30	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117490	-595,333	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117490	-474,096	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117533	-10,155,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117586	-5,406	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-183,042	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117628	-31,786	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117628	-50,785,011	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-10,837,598	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-17,577,695	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-1,741,230	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-280,287	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-20,699,727	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117628	-61,130,168	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117642	-2,070,383	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117642	-238,228	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117642	-6,182,895	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117941	-35,449,318	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117941	-84,779,165	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117941	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117941	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118180	-3,297,700	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93168121	-12,815,722	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
G1NE	-9,861,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1TZ	-16,812,999	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GIUD	-1,483,577	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GA7U	-15,492,886	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GADD	-2,085,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAU5	-18,805,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAVF	-15,556,298	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMV4	-9,306,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93102447	-864,471	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93111131	-790,439	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111131	-7,601,204	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111131	-9,443,270	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111131	-4,194,540	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111131	-7,589,437	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111336	-4,583,879	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111336	-21,079,815	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113089	-1,412,278	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	UNASSIGNED
93113089	-2,808,843	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93113089	-14,052,798	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93113089	-4,028,248	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113089	-2,594,121	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113089	-6,787,400	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
93113089	-6,795,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113089	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93113089	-11,985,527	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93115985	-750,046	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116074	-452,725	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93116074	-18,808,652	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116098	-11,253,379	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116098	-8,892,502	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117059	-13,965,642	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117059	-2,260,713	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117059	-11,132,622	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117059	-4,733,003	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117059	-19,382,474	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117517	-14,408	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE

93117517	-47,667	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117828	-12,663,205	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93168171	-2,384,316	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93168171	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
93168171	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
G19K	-1,469,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GA7V	-649,942	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAM9	-20,372,532	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM6L	-3,264,232	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMA9	-6,373,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMDM	-7,469,816	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMMR	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113014	-3,427,419	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113014	-6,127,626	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113014	-282,633	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
G10B	-1,840,915	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GM5C	-2,015,287	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GM5C	-1,994	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0710DCV06	-406,468	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
07106CV06	-1,879,221	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710DCV06	-4,821,848	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710DCV06	-7,756,218	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
07200CQ33	-5,202,214	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CQ33	-7,238,927	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CQ33	-11,421,894	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07200CQ33	-4,800,917	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
07200CQ33	-18,354,273	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
0740056Z7	-7,993,778	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-186,448,730	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-529,458	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-10,177,237	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-1,206,834	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-1,011,668	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740056Z7	-6,559,148	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740056Z7	-103,647,160	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740056Z7	-6,113,753	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740057D5	-12,951,678	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057D5	-22,242,421	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057D5	-3,010,903	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057K9	-294,755	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057K9	-2,237,195	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057K9	-443,590	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057K9	-1,085,799	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057K9	-2,987,909	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057K9	-49,544	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057K9	-1,927	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740057K9	-460,090	Total Corporate Stocks	Equities-US	NON US-EQUITIES	EQUITY
0740057K9	-383,909	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
0740057K9	-674,565	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
0740057K9	-1,837,027	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0740057K9	-6,004,287	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
0740057P8	-15,608,702	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057P8	-38,457,602	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057P8	-11,975,295	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0740057P8	-1,469,291	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057P8	-131,987	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
0740057P8	-9,939,034	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740057P8	-12,444,178	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740057P8	-2,427,859	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0740057P8	-6,168,477	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0740057P8	-22,733,400	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
0740057P8	-5,481,845	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
0740057P8	-205,793	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
93117559	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117571	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117571	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAIA	-7,162,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAIA	-6,426,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM5G	-9,796,559	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM5J	-1,509,487	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM5Y	-1,726,436	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMU2	-25,187,939	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
071005H13	-35,929,647	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H21	-1,193,812	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H21	-12,684,644	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H21	-2,007,347	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H39	-5,147,776	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005H39	-4,136,329	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005H54	-86,340	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
071005H70	-1,146,214	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005H70	-414,296	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005H70	-673,252	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005H70	-128,488	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005H70	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004559	-319,488	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
072004914	-8,940,874	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
072004Q07	-122,456	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004Q07	-4,890,839	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004Q07	-16,711,150	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004Q07	-5,409,244	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004Q07	-5,010,286	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004Q07	-15,743,392	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	CORPORATE - NON G7
072004Q07	-4,712,295	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
076004662	-3,188,321	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078004662	-19,268,496	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078004662	-4,989,221	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078004662	-13,214,584	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078004662	-835,153	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
078008622	-1,065,568	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008622	-3,036,204	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078008622	-10,287,996	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
078008622	-307,468	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES

078000130	-2,589,351	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000130	-13,542,253	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000130	-91,922,795	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000130	-2,824,740	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000130	-6,077,930	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000130	-2,530,307	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
078000130	-392,822	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	CORPORATE
078000148	-502,357	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-414,667	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-147,140	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-940,174	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-144,904	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-86,632	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-146,381	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-90,482	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078000148	-41,806	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
078000148	-208,923	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
078000148	-79,512	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-700,588	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-273,265	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-726,490	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-106,636	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-1,244,202	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-85,717	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-215,135	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-502,425	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000148	-258,321	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000148	-411,875	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000148	-306,885	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000148	-275,690	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000148	-228,197	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000148	-61,308	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
078000247	-87,121	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
078000254	-47,839,649	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000254	-28,475,886	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000569	-10,683,537	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
078000569	-8,314,791	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
93117296	-53,027	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117296	-235,925	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117296	-161,278	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117296	-112,704	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117296	-2,351,224	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-35,827	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-53,838	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-44,106	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-950,039	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-180,291	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-41,193	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-420	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-320,340	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-64,277	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-94,480	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117296	-2,970,143	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	LEHMAN PAPER
93117296	-6,977,050	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAC3	-7,153,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAMG	-24,712,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMNS	-62,466,302	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GMW2	-934	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
93117704	-488	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0740058X0	-12,242,921	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111349	-102,926	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111349	-100,006	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
931113125	-4,848,889	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
931113125	-15,639,652	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115642	-702,046	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115647	-28,180,224	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115647	-5,967,812	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115647	-4,088,592	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115647	-514,160	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115647	-4,369,704	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115647	-336,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115691	-387,500	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115691	-360,600	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115691	-1,950,000	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-27,850	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	UNASSIGNED
93115886	-354,275	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-237,421	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-1,086	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-20	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-2,185,771	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115886	-12,488,917	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115886	-5,560,733	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117089	-10,851,373	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117089	-185,000	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117089	-3,511,481	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117089	-4,964,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117089	-5,895,816	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117247	-48	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117247	-4,914,126	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117247	-2,031,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117247	-639,600	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117335	-870,362	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117335	-7,177,456	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117335	-223,292	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117335	-242,803	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117335	-12,441,616	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117335	-221,905	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117335	-252,592	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117384	-4,140,417	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117384	-16,363,428	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117384	-1,349,460	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117492	-150,009	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117492	-1,169,690	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE

93117811	-12,560	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117811	-585,425	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117832	-482,570	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117832	-223,352	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117842	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117842	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117843	-136	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117859	-1,601,397	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117859	-35,004	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117859	-95,100	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117859	-1,502,900	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117868	-2,387,750	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117868	-3,574,262	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117957	-6,148,125	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117957	-7,800,229	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118140	-2,644,638	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118176	-6,210,228	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118176	-5,865,448	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
DSTJG201260	-1,116,900				DEPOSITS
DSTJG253730	-1,217,841				DEPOSITS
DSTRD201260	-11,599	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
GMAT	-5,103,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0730046R9	-3,230	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0740063B1	-3	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113066	-290	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113066	-4	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113103	-481,025	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113103	-772,395	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113212	-58,301,882	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113212	-4,170,273	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113212	-2,313,409	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113249	-1,346,118	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113250	-120,050	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93113274	-1,130,068	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113274	-12,063,727	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113275	-19,721,749	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113275	-11,777,901	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113275	-2,531,732	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113275	-7,868,795	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113275	-427,658	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113298	-2,785,322	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93113298	-1,475,750	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113298	-13,702,591	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113298	-11,284,134	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113298	-965,134	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113299	-45,372	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113299	-1,334,706	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93113299	-4,040,874	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113299	-454	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115683	-2,114,718	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115683	-2,871,510	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115683	-25,425,614	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115683	-19,681,495	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115683	-2,566,518	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115687	-1,765,122	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115687	-5,945,846	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115687	-5,317,487	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115687	-1,485,315	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-1,613,229	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115688	-51,489,081	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-14,348,739	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-1,575,043	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-20,194,796	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-5,753,112	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115688	-1,028,078	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115833	-3,846,459	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115833	-3,968,399	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93115833	-18,092,238	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115833	-13,872,845	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115833	-348,938	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115993	-16,425,647	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116044	-49,421	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93116044	-18,068,389	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116050	-6,861,049	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93116050	-2,519,250	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116050	-1,124,279	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116050	-3,390,143	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117243	-5,813,574	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117243	-1,274,069	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117255	-517,500	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117255	-190,281	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117255	-273,828	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117256	-6,110,000	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117256	-1,482,891	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117256	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117256	-50,025	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117258	-933,090	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117272	-2,445,333	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117272	-184,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117272	-4,347,017	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117272	-4,540,937	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117273	-10,285,464	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117273	-415,000	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-24,385,952	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-15,305,488	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-2,670,579	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-6,885,706	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-41,326,691	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117274	-52,675	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117276	-39,773,445	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117276	-11,748,592	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117276	-8,007,369	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117276	-1,251,509	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117279	-889,752	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117279	-2,173,324	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117280	-1,641,427	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117280	-1,379,465	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117385	-642,250				UNASSIGNED
93117385	-2,351,167	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117385	-23,241	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117385	-1,155,443	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117385	-2,180,488	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117385	-205,372	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117624	-2,448,035	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117624	-1,858,712	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117624	-5,499,414	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117625	-902,500	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117632	-10,700	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117644	-847,913	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117644	-827,575	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117670	-140,811	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117670	-1,170,251	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117670	-5,849,089	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117878	-2,321,721	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117878	-12,821,003	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117878	-9,638,102	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117879	-1,415,056	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93117879	-1,868,016	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117879	-4,555,278	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117879	-143,024	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117881	-6,018,058	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117881	-4,784,707	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117881	-10,173,245	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117882	-2,206,128	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117882	-3,190,910	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117916	-8,991,021	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117916	-4,182,265	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117916	-1,294,114	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117917	-1,682,519	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117917	-896,984	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117917	-12,499,377	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117917	-839,750	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117937	-16,882,536	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117937	-2,274,023	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117937	-4,300,784	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117952	-880,572	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117958	-15,535,538	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117958	-2,448,491	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117958	-1,500,475	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93117958	-715,217	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118013	-2,905,712	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118014	-247,700	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118139	-9,866,332	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
GAS2	-8,058,813	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAB0	-1,543,478	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-547,087	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-1,970,646	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-879,199	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-819,010	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-931,188	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
GAB0	-6,325,551	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-1,595,452	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-16,409,081	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-759,013	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-2,988,153	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-1,518,953	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-785,644	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-821,344	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-9,747,823	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-1,790,209	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-2,569,304	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
GAB0	-907,711	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
JSTBL425400	-95	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
93118154	-2,439,401	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118154	-3,049,105	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
ASTMM299200	-201	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
SECT3299970	-26	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
071002C07	-2,689,747	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002CX5	-247,887	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002CX5	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002CX5	-504,170	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
071002CY3	-8,112,852	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002CY3	-1,087,189	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002C20	-9,193,609	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002C20	-883,094	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002C20	-7,488,116	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002C20	-2,986,872	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002C20	-1,838,848	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON GT
07100C332	-3,931,736	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CRP3	-369,808	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CRP3	-918,333	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CRP3	-80,789	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CRR9	-1,827,101	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
07200CRT5	-509,410	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CRT5	-6,895,981	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
07200CRT5	-4,239,367	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
07200CRT5	-3,035,425	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - LOCALS
07200CRV0	-23,682	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
07200CRV0	-4,329,854	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
07200CRV0	-3,986,970	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
GMOB	-1,429,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
8AIN	-26,554,810	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
8AIN	-183,019,829	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
8AIN	-6,578,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
95120016	-20,376,779	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95120016	-8,804,959	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI

95121704	-23,431,270	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121864	-1,884,177	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
G16K	-18,535,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G16P	-5,665,461	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
G16P	-20,701,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G16P	-12,200,320	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	STRIPS
G16P	+2,438,813	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1F0	-8,085	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93118143	-197	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93118144	-3,403	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411000	-3,749,708	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411000	-5,019,678	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411001	-24,144,909	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411001	-1,405,417	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411003	-455,775	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411003	-3,084,073	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
73411009	-43,581	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151450	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151888	-13,302	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151888	-5,171	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121939	-3,222,284	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121956	-4,026,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93113062	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93115879	-40,278	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93115879	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93115880	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93115880	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93117180	-7,813	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93117180	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151039	-192,414	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151039	-70,300	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151375	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151375	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93117588	-19,344	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93160250	-80,435,272	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121713	-5,182,540	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
G1D9	-4,065,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1D9	-2,216,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1D9	-297,397,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93151468	-11	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151475	-233,497,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151475	-53,780,098	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151476	-900,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151476	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151479	-200,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151501	-58,123	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93151501	-1,475	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93117332	-6,848,938	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93118173	-3,445,723	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93118173	-411,783	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93118173	-38,273	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93180465	-20,475,017	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95120001	-1,689,211	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95120001	-2,910,822	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95120010	-1,249,014	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121648	-8,244,950	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
95121681	-1,268,814	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
FND7 266740	-9,098	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS	FUNDED LOAN
G18Y	-8,368,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G18Y	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G18Y	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G18Y	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G18Y	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAE2	-11,878,442	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAE2	-189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAE3	-3,612	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAH2	+4,022,449	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAH3	-147,724,157	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAH3	-128,441,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAH5	-1,572,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMVVE	-218	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G1QZ	-12,147,729	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1VB	-3,249,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMDX	-10,383,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMDX	-38,215,252	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMFV	-2,218,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMFV	-12,019,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
SECTR287920	-227	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE BONDS	FUNDED LOAN
GAGR	-51,995,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
93115872	-24,770,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
G137	-375	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
G137	-72,217,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G137	-73,892,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1BV	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
G1BV	-491	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
G1LH	-75,174,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1LH	-26,571,535	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GA37	-31,848,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GA37	-7,267,146	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAFM	-48,195,373	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAFM	-48,110,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAFM	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
GMCV	-4,389,560	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMFR	-6,548,501	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMFR	-1,148,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMGU	-4,025,406	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMPI	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
GMPI	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
GMPI	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GMPI	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G10J	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G10M	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G10M	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS

G10M	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1LE	-2,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
GAC8	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
GAC8	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
GM9J	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
GMZD	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
W18C	-680	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G115	-3	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G18E	-187,378,546	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GME5	-15,780,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
WM7D	-54,000,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN
93118183	-24,770,000	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
F1KJ	-1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
F1KJ	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G1KF	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
G1KJ	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
GMVV	-31	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
41JS	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN
93118181	-6,854,985	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
G1F1	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1F1	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1FA	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1FA	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1FB	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
G1W2	-120,863	154 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GABI	-1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAEF	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	MBS
GAER	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAFB	-1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAFR	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAJ5	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GAJB	-85,111	985 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	AGENCY
GAJB	-1,097	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GALR	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GM3N	-23,672	218 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM4N	-61,754	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GMBI	-3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GMBI	-4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GMBI	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
GMBI	-2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
W1QA	-46,401	023 Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	WHOLELOAN
07100CVB0	-7,841	972 Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
FRLBK49080	-458	020 Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
0710079X8	-10,031	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0770038K0	-7,195	204 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0770038K0	-985	521 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0770038K0	-302	706 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0770038K0	-453	524 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
GA4C	-141	115 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GA4C	-36	108	558 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
GA4C	-229	121	829 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
GA4C	-660	313	998 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
GAB1	-8	332	843 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
GM0V	-842	719 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM0V	-907	728 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GMYN	-22	825	579 Total Governments & Agencies	US Governments @ Mkt	TREASURIES
GMYN	-167	910	232 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
071003313	-2,348	802	275 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS
071003313	-375	576	895 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS
071003313	-86	170	862 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS
077004042	-2,784	422	082 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS
077004042	-27	430	654 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS
0770090V1	-3,840	804 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
0770090V1	-7	033	913 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009686	-667	849	265 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009710	-3	778 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
077009710	-599	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
077009710	-70	985	565 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009710	-41	498	815 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009710	-34	286	962 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009777	-96	351	558 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009777	-7	033	913 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009785	-133	893	879 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
078008083	-213	002	914 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
077009793	-41	903	341 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
61G3	-19	988	579 Total Governments & Agencies	US Governments @ Mkt	TREASURIES
6A13	-572	485 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AG8	-5	795	767 Total Governments & Agencies	US Governments @ Mkt	TREASURIES
8AJU	-82	732	367 Total Governments & Agencies	US Governments @ Mkt	TREASURIES
0710029J0	-12	789	200 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE
074000514	-976	753 Total Governments & Agencies	US Governments @ Mkt	NON US-CORPORATE	UNKNOWN
6193	-76	985	723 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
071002QR3	-7	127	249 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CONVERTIBLES
071002QR3	-1	409	583 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE
072008436	-2	381	128 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE
078009349	-20	833	058 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE
078009349	-290	837 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
078009349	-155	854 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
078009349	-541	871 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
078009349	-339	811 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
078009349	-2	468	874 Total Governments & Agencies	U.S. GOV'T OBLIG	TREASURIES
078009364	-3	092	198 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE - NON G7
078009364	-5	300	854 Total Governments & Agencies	Foreign Governments @ Mkt	AGENCY
078009364	-5	333	885 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
078009368	-2	361	128 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	CORPORATE
078009368	-2	044	802 Total Governments & Agencies	Foreign Governments @ Mkt	GOVERNMENTS
078009368	-502	552 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	SOVEREIGNS - EURO BONDS
078005279	-814	332 Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
078005428	-2	800 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
078005428	-309	092 Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOV'TS	GOVERNMENTS
078005428	-1	292	516 Total Governments & Agencies	Foreign Governments @ Mkt	SOVEREIGNS - EURO BONDS
078005428	-2	187	969 Total Governments & Agencies	Foreign Governments @ Mkt	SOVEREIGNS - EURO BONDS
072006023	-464	121 Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE

078002963	-6,010,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
071006506	-1,443,872	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720060L4	-2,037,834	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720060L4	-1,003,336	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720060L4	-1,444,839	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780070D4	-2,114,342	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0770039V5	-28,136,389	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0770039V5	-1,914,825	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078007630	-10,457,026	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078007630	-485,867	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078007630	-8,085,591	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078007630	-392,392	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071008258	-1,385,297	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077009652	-26,580,286	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
JPY 439420	-139,759	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
KRW 286930	-81,008	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	US CORPORATE LOANS	FUNDED LOAN
PTG-T200200	-206	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
JPYCM490440	-43,953,837				DEPOSITS
JPYCM490440	-19,535,085				DEPOSITS
072002512	-174,443	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
072002512	-11,028,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0710025B1	-280,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
FRL 208370	-80	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
FRL 510730	-3	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SUMMB208370	-5	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
AGEN 208400	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
SYND 510820	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
0710015D9	-5,120,734	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710015D9	-6,910	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710015V9	-12,822,943	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
072003363	-8,897,599	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078000783	-2,880,145	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
93113063	-4,792	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077005908	-3	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005908	-11,380,598	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
077005924	-26,856,311	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710007K3	-13,293	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710036D4	-2,744	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004F90	-131,281,041	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004F90	-51,737	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
072004F90	-10,085,423	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072004F90	-189,344	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
072004F90	-1,725,136	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004F90	-18,981,591	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004F90	-24,535,570	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004F90	-2,983,298	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004F90	-529,208	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
072004F90	-52,932,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
074001371	-4,499,182	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001371	-75,488,284	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001371	-200,987,869	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1LW	-11,813,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1LW	-38,800,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
G1LW	-30,802,729	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAMU	-30,788,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAZO	-7,959,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAZO	-89,248,181	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAZO	-26,295,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GAZO	-286,833,049	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM8C	-458,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
GM8C	-1,141,981	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0710021Y5	-176,556,180	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-138,826,704	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-358,215	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-6,525,575	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-6,903,001	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-12,880,229	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-11,382,464	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-31,999,512	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-17,571,855	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-1,432,811	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-139,716,248	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-34,687,049	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-181,915	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-14,088,323	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710021Y5	-3,979,171	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710022H1	-188,096,309	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-787,805	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
0710029F8	-475,936	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-26,085,171	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-227,419,922	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-19,857,054	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-165,073	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-27,859,049	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-36,805,956	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-36,826,558	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-48,117,742	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-2,856,262	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-2,777,721	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-17,938,679	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-8,182,740	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-6,568,899	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-6,442,010	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-7,057,476	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029F8	-15,350,470	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-15,482,989	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-896,804	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-46,936,680	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-61,889,742	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-35,447,712	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710029V7	-142,756,474	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005JF0	-66,185,480	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005JF0	-221,071,345	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS

071005JF0	-173,898,774	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005JF0	-8,904,405	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005JF0	-24,589,024	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005JF0	-103,024,729	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-83,833,100	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-51,380,578	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-46,892,333	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-37,701,358	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-7,963,846	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-29,009,432	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-3,004,897	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-34,370,948	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720037X8	-83,783,718	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074007967	-12,449,492	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074007967	-14,022,852	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-52,985,117	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-129,869,571	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-81,751,407	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-121,482,085	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-42,563,343	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-172,612	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-5,075,019	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-134,677	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-49,368,180	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-61,480,852	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-21,020,662	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078004589	-12,673,871	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008192	-42,984,829	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008192	-177,430,222	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008192	-11,782,460	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-1,252,091	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-6,514,590	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-28,868,058	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-18,880,044	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-7,290,597	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-1,031,380	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-3,170,046	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-23,324,267	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-6,812,818	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-4,110,331	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-965,308	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-55,217,603	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-800,412	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-5,222,070	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008267	-287,084	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-15,238,679	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-368,974,771	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-17,204,404	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-256	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-27,737,488	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-33,884,152	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008275	-231,428	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE - NON G7
078008275	-30,899,521	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-4,320,061	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-11,080,699	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-1,803,886	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-35,629,031	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-56,620,588	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-48,804,178	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-5,415,521	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-1,570,050	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078008275	-1,514,573	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-242,340	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-189,078	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-95,455,882	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-240,657,944	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-750,457	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-7,289,084	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-781,146	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-113,995,005	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-20,570,442	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005239	-1,287,897	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720034S2	-6,209,785	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720034S2	-1,133,646	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073002669	-347,893,006	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073002669	-109,273,234	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073002669	-135,035,076	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001538	-236,390,312	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074002320	-285,607,891	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074002320	-562,710,425	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078005396	-892,968,844	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078005396	-449,137,492	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078005396	-123,312,536	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001488	-949,824	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008319	-142,241,325	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
074008319	-42,984,375	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AB6	-10,363,298	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
6AMV	-235,715,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
077005775	-8	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002CC4	-5,116	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-292	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-885	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-7,730	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-185	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-80	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-2,497	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-196	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-835	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-92	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-73	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-246	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-742	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078002CC4	-56	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE

078002CC4	-727	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
078002CC4	-6,478	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-278	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-816	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-1,993	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-374	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-589	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-506	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-257	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-950	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-87	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002CC4	-410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
072004SV7	-1,000,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071005CD2	-824,085,699	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005CD2	-100,918,652	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005CD2	-101,947,846	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005CD2	-245,560,826	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005CD2	-356,282,882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072006Y94	-11,986,337	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072006Y94	-1,075,850,488	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072006Y94	-193,217,494	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072006Y94	-7,581,594	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072006Y94	-668,290	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072006Y94	-243,558,468	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-4,470,381,223	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-276,397,694	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-238,701,568	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-182,144,139	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-762,390,254	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008244	-2,022,591,715	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
074008244	-4,398,770,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
074008244	-10,168,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
078006762	-2,891	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078006762	-132,282,297	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078005196	-14,563	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
6AMB	-942,887,073	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
6AMB	-518,487,771	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004FZ3	-128,603,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004FZ3	-5,513,192,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004FZ3	-143,910,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072006ZQ5	-76,754,271	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072006ZQ5	-53,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
6AHB	-588,836,372	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
072006R01	-3,201,881,571	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072006410	-185,773,644	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
0730083V4	-102,883,713	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
0730083V4	-281,224,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
074008046	-872,026,918	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008046	-498,042,587	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074008046	-154,087,731	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078001682	-34,319,191	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078001682	-200,284,661	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004CC6	-5,000,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078001023	-885,999	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000186	-578,881	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000228	-23,480,415	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000228	-14,026,121	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000228	-1,521,879	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071000228	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071000228	-59,814	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071000228	-33,424	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071002881	-6,125,346	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071002881	-613,932	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071002881	-2,881,870	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071002881	-5,481,794	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
071002881	-8,880,138	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071004071	-11,751,845	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071004071	-224,431	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071004071	-22,383	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004071	-5,331,888	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004089	-14,929,125	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071004196	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710048M6	-6,242,185	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710048M6	-112,291	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0710048M6	-433,696	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
071004FQ3	-2,140,894	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071004FQ3	-4,844,073	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071004FQ3	-12,021,109	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071005GX4	-37,507,124	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GX4	-10,528,119	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GX4	-30,721	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GX4	-6,351,789	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GX4	-1,980,807	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071005GX4	-12,932,350	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GX4	-474,713	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GX4	-1,512,320	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GX4	-42,098	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GX4	-3,040,415	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GX4	-2,182,999	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
071005LQ3	-1,636,173	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004D43	-4,062	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004D43	-2,082,529	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072004D43	-143,783	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
072004D43	-2,631,207	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0720097J6	-551,394	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720097J6	-408,907	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720097J6	-80,710	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720097J6	-270,387	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
0720097M9	-8,722,910	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720097M9	-6,882,822	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720097M9	-4,100,326	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720097R8	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720097X5	-9,874,529	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE

0720097X5	-3,269,822	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720097X5	-2,574,771	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720098B2	-4,980,787	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720098B2	-851,012	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720098J5	-2,011,935	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720098J5	-3,291,460	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720098J5	-1,890,929	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720098J5	-580,775	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720098J5	-177,996	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0720098J5	-30,240	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0720098J5	-6,480,830	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0720098J5	-11,791,198	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0720098J5	-388,099	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
0720099P0	-151,296	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720099P0	-382,755	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720099P0	-170,459	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0720099P0	-1,056,617	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074002809	-990,256	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074007121	-48,390,169	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074007121	-5,526,757	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074007121	-6,792,618	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
074007121	-3,297,032	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
074007121	-75,451,664	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
074007121	-4,328,591	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074007121	-14,424,662	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074007121	-2,225,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
076007525	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077004885	-1,095,908	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
077004885	-4,789,789	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
077004885	-854,031	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
077008464	-3,697,533	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008464	-298,769	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008464	-1	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077008464	-31,103	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077008464	-1,819,057	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0780012D5	-5,960,751	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780012D5	-1,768,364	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780012D5	-19,075,239	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780012D5	-706,209	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0780012G8	-19,887	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780012G8	-6,026,479	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078002H28	-3,269	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078003233	-15,732,246	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078003233	-8,004,645	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074008660	-585,473	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074000810	-675,557	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
074000810	-4,842,881	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
074000810	-15,585	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
074000810	-10,989	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	LEHMAN PAPER
073001919	-6,053	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
073001919	-1,722,439	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071001911	-1,018,500	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071001911	-3,182,568	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
074007303	-1,053,036	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074007303	-6,434,111	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074007303	-1,394,357	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074007303	-2,534,898	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002018	-3,949,081	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
SYND 208390	-146	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
071005GG1	-14,905,713	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GG1	-6,846,829	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GG1	-271,335	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GG1	-10,592,058	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005GG1	-1,525,846	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
071005GG1	-324,148	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
071005GG1	-5,881	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005GG1	-1,721,452	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
PLT 209970	-1,505	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
0710039D1	-9,673,712	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710039D1	-5,020,950	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710039J8	-8,421	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710039J8	-1,981,109	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0710039J8	-9,825	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
072006GG8	-5,104,044	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
072006GG8	-171,868,816	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780018P2	-31,345,625	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0780018Q0	-146	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780018Q0	-1,006,000	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780018Q0	-1,808,817	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780018Q0	-904	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
0780018Q0	-1,125	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
0780018Q0	-511,885	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
0780018Q0	-9,893,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	TREASURIES
0780018Q0	-514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
LBFIJ484750	-107,244	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
RMEZ 411190	-2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN
071000392	-217,988	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071000400	-554	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	REAL ESTATE	OTHER
RMEZ 217800	-91,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	REAL ESTATE	FUNDED LOAN
0720044K7	-43,513,795	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
ALTEA479480	-1,319,754	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
074001363	-2,104,875	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS
074001363	-1,167	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CMO AGENCIES
074001363	-187,770	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL
93115100	-87,168	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115100	-9,190,570	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115100	-3,856,567	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115100	-1,196,377	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115100	-122,030	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115100	-37,842	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115100	-124,670	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115603	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93115603	-62,142	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

93117306	-47,898	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117306	-10	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117306	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG	MUNI
93115535	-121,250	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117638	-7	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117337	-8	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115142	-2,542	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111402	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	-282,367	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111402	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93111402	-769,397	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93111402	-1,457,464	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115588	-32,870	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115588	-379	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
076004078	-3,017,992	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115610	-84,158	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115610	-25,467	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117075	-119	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117075	-10	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117075	-52	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117075	-6	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
PEMEZ438770	-9,241	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	FOREIGN CORPORATE LOANS	FUNDED LOAN
93199301	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93198301	-8	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
C1HD	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
93115467	-787	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-306,138	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-25,295,634	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-571,648	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-43,388	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-1,033,319	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-7,915	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113276	-3,402	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113276	-7,029	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113278	-30,173,727	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113278	-2,478,716	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113279	-3,089,258	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113279	-1,483,742	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113280	-21,246,456	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113280	-197,109	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113281	-2,848	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113281	-10	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113282	-2,215,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113282	-35,476,645	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113282	-64,877,373	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113283	-11,589,698	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113283	-1,253,314	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113283	-5,822,400	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93113284	-724,608	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113284	-9,153	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113284	-94,819	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113285	-165,801,063	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-7,834	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-100,142	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-13,381	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-3,907,557	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-542	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-3,075	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-368,074	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115782	-33,300	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115783	-3,038	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115783	-1,179	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115783	-339	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93115784	-85,099,623	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115785	-18,986,975	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115786	-21,129,142	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115786	-429,077	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116032	-22,818,675	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116033	-8,393,701	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116034	-510,875	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116034	-7,858	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116034	-8,191	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116035	-26,795,844	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116036	-4,827,223	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116036	-11,719,305	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116036	-25,519,807	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93116036	-102,144	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93116036	-89	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117281	-40,091	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-785,981	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-133,489	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-42,218,208	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-1,922	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-15,872	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-2,865,049	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117281	-282,728	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117283	-82,206	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117283	-1,169,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117283	-877,773	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117284	-4,327,328	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117284	-18,818,739	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117285	-137,856	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117285	-574,819	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

93117510	-576	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117510	-762	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117510	-214	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117511	-35,699	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117512	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117512	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117513	-543,464	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117513	-334,878	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117513	-90,436	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117514	-113,025	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117514	-26,899	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117514	-9,174,922	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117514	-328,340	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117514	-46,790	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117544	-996,347	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117544	-1,975,883	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117544	-91	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117545	-142	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117545	-28,472	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117546	-5,978	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117546	-638	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117547	-159,742	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117547	-470,528	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117548	-111,170	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117548	-17,609,234	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117548	-1,382,133	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117549	-15,898,974	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117549	-21,664,498	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117549	-33,111,753	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117549	-26,980,151	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117550	-1	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117551	-1,605,328	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117551	-69,831,298	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117552	-1,258,273	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117552	-1,319,504	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117650	-292,673	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117650	-1,141,546	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117651	-2,697,093	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117651	-677,089	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117651	-5,111	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117652	-585,682	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117652	-14,189,582	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117652	-393,241	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117653	-2,227,545	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117653	-28,186	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117654	-7,344	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117654	-72,676	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117654	-485,857	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117655	-11,654	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117655	-4,520,920	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117655	-568,763	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117656	-2,380,874	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117656	-5,029,215	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117657	-889	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117658	-29,410,089	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117658	-29,071,707	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117659	-182,417	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117659	-1,052,892	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117659	-1,171,481	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117909	-513,517	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117909	-1,157,791	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117909	-443,462	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117909	-254,386	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117911	-539,871	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117911	-16,204,293	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117914	-5,937,340	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117914	-5,310,853	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117915	-228,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117915	-656,869	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117915	-5,841,564	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117915	-24,159	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117915	-221,007	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93117918	-2,949,425	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117918	-3,164,484	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117919	-5,212	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117919	-1,218,728	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117919	-511,392	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117920	-147,358	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117920	-854,881	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117920	-1,661,345	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117921	-341	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117921	-27	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117922	-110,134	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117922	-386,437	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117922	-652,727	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117923	-71,292	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117923	-1,094	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117870	-2,629,104	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117870	-224,435	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118152	-5,324,633	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93118152	-289,759	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-411,216				UNASSIGNED
0710002L6	-149,226	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CONVERTIBLES
0710002L6	-12,189,472	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-74,311	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-14,375,135	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-287,780,723	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-443,398	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-1,899,554	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710002L6	-923,415	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0710002L6	-15,931,822	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0710002L6	-19,073	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

071000L8	-345,759	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG	CANADIAN
071001432	-1,104,196,336	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071001432	-38,294,516	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001432	-20,410,927	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071004F75	-2,875	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071004F75	-5,409,036	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071004F75	-204,734	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071004F75	-185,232	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071004F75	-319,094	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
071004F75	-156,136	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
07100CX85	-744,291	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
07100CX85	-451,718	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D48	-42	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D48	-1,477,902	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D48	-441,571	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D48	-39,064	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D48	-146,964	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
072006D48	-140,800	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
072006D63	-2,912	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D63	-180,801	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D63	-213,976	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006D63	-12,817	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
072006J83	-4,072	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006J83	-266,641	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006J83	-299,103	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006J83	-17,820	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0730082G8	-19,029	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082G8	-1,246,362	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082G8	-1,397,991	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082G8	-82,382	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0730082H6	-12,004	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082H6	-786,292	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082H6	-881,841	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082H6	-51,965	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0730082J2	-1,270	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082J2	-83,145	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082J2	-93,251	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082J2	-5,481	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
0730082K9	-32,819	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082K9	-2,149,342	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082K9	-2,410,621	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730082K9	-142,023	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078006402	-5,108,664	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078006402	-2,252,350	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078006402	-223	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077001097	-10,624,622	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002D82	-2,632,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078005346	-235,254,176	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113153	-308,795	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93113153	-644	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93115550	-601,056	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93117938	-716,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920231	-32,995,766	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920231	-12,746,486	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920231	-6,664,489	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920231	-5,346,702	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920231	-127,491	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
93920248	-6,359,905	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920248	-1,302,751	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920248	-40,194,673	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920248	-19,578,667	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
93920248	-83,770	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
95017501	-6,633,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-10,783,500	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-17,195,446	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-62,009,679	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-36,464,472	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-3,363,582	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-1,042,258	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121005	-35,209,343	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121043	-17,140	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121658	-606,446	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-485,673	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
95121668	-7,916,643	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-7,121,380	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-3,939,837	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-110,616,043	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-170,587,603	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-81,702	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-325,704	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-16,516	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-18,286,323	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-18,733,417	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121668	-45,183	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
95121668	-254,723	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121668	-1,344,598	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121689	-143,901,440	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-365,434	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-5,490,360	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-1,010,232	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-289,332,057	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-111,232	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-19,811,706	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121687	-2,275,618	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121688	-226	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121754	-24,668,210	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121754	-32,187,991	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121754	-53,262,136	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121754	-42,543,954	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121903	-2,077	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-110,544	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-874,990	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-153,944	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

95121905	-39,954,135	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-34,257	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-4,180,660	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121905	-383,459	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121929	-1	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121931	-5,710	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121957	-1,130,405	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121959	-1,987	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121959	-1,607	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121959	-54,072	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121959	-11,879	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95122026	-510,280	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126113	-910	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200020	-14,438	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200020	-3,569,028	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200020	-31,848	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200020	-467,628	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-5,436	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-119,384	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-680,368	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-4,709	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-98,178	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200021	-1,612	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
95200022	-3,354,444	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200023	-887,462	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200024	-6,060,857	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200024	-7,810,460	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200024	-1,035,482	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95200024	-812,933	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006F95	-27,050	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006F95	-6,917	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006F95	-13,459,299	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006F95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072006F95	-141,245	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006GB9	-1,414,264	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730065M6	-1,174	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
0730065M6	-38,026	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730065M6	-35,908	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730063C6	-353,904	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730063C6	-783,754	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730063C6	-11,554,444	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730063C6	-47,598,993	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0730063C6	-352,078	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
077000073	-5,854,193	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077000073	-3,434,647	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077000073	-72,847	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077000073	-377,740	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
077000073	-8,094	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002FN7	-325,772	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
078002FN7	-2,522,020	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-2,869,436	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-205,092,402	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-289,489,335	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-1,204,397	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-1,193,522	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-671,811	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002FN7	-1,143,240	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002FN7	-188,978	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002J94	-295,069	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
078002J94	-16,529,976	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	-78,539,018	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	-162,385,272	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	-548,778	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	-566,810	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	+4,199,057	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002J94	-2,469,817	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002J94	-8,302,607	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002J94	-404,138	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078002KB7	-820,805	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002KB7	-8,657,759	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002KB7	-2,521,264	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002KB7	-75,076	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002KB7	-116,304	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002KB7	-542,522	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002L34	-14,164	Total Corporate Stocks	Equities-US	EQUITIES U.S.	UNASSIGNED
078002L34	-779,642	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-142,205	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-32,393,052	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-80,851,093	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-301,099	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-78,107	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-51,939	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078002L34	-123,429	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
078002L34	-78,989	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
93115740	-579	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-27,259	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-51,671	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-59,336	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-8,458,985	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-7,519,888	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-25,460	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-403,424	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-11,035	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-389,627	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-8,094	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121552	-306,272	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121552	-39,348	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121553	-570,719	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121553	-191,226	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121554	-406,181	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121554	-74,435	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-317,280	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY

95121555	-257,856				
95121555	-1,623,702	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-112,300	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-2,769,869	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-6,303,165	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-123,864	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-2,147,989	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-68,188	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-87,500	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-515,074	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-202,076	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121555	-5,297	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121555	-599,291	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121555	-504,158	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121609	-2,264	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-10,116	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-20,105	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-8,754	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-579,735	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-1,127,257	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-7,825	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-113,350	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-11,385	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121609	-14,867	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121609	-324,112	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121611	-69,065	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121611	-78,212	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121611	-24,990	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-353,904	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-11,953,405	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-30,592,076	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-21,888	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-29,495	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-1,033,700	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-54,833	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121662	-201,504	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121662	-14,194	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121691	-27,090	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121691	-216,276	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121691	-1,776,743	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121692	-1,160,893	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121692	-266,314	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-1,806,663	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-5,731,285	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-1,813,893	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-344,811,903	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-308,604,072	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-16,484,424	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-2,569,954	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121910	-334,749	Total Corporate Stocks	Equities-US	PREFERRED STOCKS	PREFERRED
95121910	-27,729,123	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121910	-206,294	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121910	-1,900,829	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121968	-2,484,847	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-30,490	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-21,665	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-11,342,980	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-5,584,572	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-445,312	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-813,021	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-952,952	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121968	-948,008	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121969	-113,312				UNASSIGNED
95121969	-17,536,957	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-801,970	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-2,845,893	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-80,232,850	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-176,909,057	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-1,419,432	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-1,374,029	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-40,469	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-3,533,501	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-15,329,620	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-429,102	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121969	-1,172,155	Total Corporate Stocks	Foreign Equities	PREFERRED STOCKS	PREFERRED
95121969	-3,185,412	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121969	-129,214	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121982	-14,164				UNASSIGNED
95121982	-256,831	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-782,426	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-379,149	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-45,329,477	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-89,024,425	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-2,520,784	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	-189,883	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95121982	+4,746,005	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121982	-76,989	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95121982	-139,153	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95126143	-58,905				EQUITY
95126143	-593,254	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-6,483,316	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-852,482	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-905,834	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-40,106,483	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-56,890,141	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-9,477	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-19,880	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-743,837	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-4,539,222	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
95126143	-603,139	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95126143	-4,380,115	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95126143	-4,424	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95126143	-285,781	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

073000291	-120	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078000411	-4,754,198	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111326	-383	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
93111326	-419,062	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
07200CP67	-154,817	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-8,553	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-51,772	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-5,333,333	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-3,326	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-99,934	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
07200CP67	-4,447	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	CORPORATE
073000135	-10,182,699	CD's & Other Money Market	CD's & Other Money Market Instruments	MONEY MARKET U.S.	CMO AGENCIES
073000135	-191,071	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	MONEY MARKETS
073000135	-233,691	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
073000135	-254,313	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
073000135	-30,535	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
073000135	-658	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	CORPORATE - NON G7
073000135	-49,000	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073000135	-325,059	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073000135	-11,678,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET	SOVEREIGNS - EURO BONDS
074000134	-42,253	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	CMO AGENCIES
078006384	-1,107,443	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	SOVEREIGNS - EURO BONDS
078006384	-161,533	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	CORPORATE
078006384	-6,155,753	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
078006384	-42,467	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
078006384	-691,918	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
078006384	-10,255,280	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - LOCALS
0740059G6	-10,085,898	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
G12D	-27,458,129	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G155	-144,635,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G155	-55,831,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G155	-563,773,504	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G1BI	-51,131,970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	AGENCY
G1SA	-27,822	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G1SA	-210,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G1SY	-305,145,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
G1SY	-83	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	STRIPS
G1SY	-6,073,500	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	STRIPS
G1SY	-524,905,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GAVG	-53,806,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GAVG	-558,979,335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM97	-256,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM97	-31,505,979	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM97	-18,482,736	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM99	-297,915,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GM99	-802,884,542	Total Governments & Agencies	US Governments @ Mkt	U.S. GOVT OBLIG	TREASURIES
GAAP	-108,761,653	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS	CORPORATE
0730000R3	-2,525,051	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000R3	-133,220	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000R3	-328	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071000NF6	-2,778,563	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000NF6	-21,161,770	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000NF6	-3,583,037	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710022D0	-58,780	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004BK9	-7,088,298	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CONVERTIBLES
072004BK9	-5,835,452	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004BK9	-180,097,081	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004BK9	-17,325,028	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004BK9	-1,046,693	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004BL7	-316,427,319	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004BL7	-47,319,499	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004GN8	-16,461,672	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004M88	-5,509,595	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004PR9	-9,488,186	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000390	-986,488	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000390	-3,712,590	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000390	-112,180,418	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000390	-227,598,162	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000390	-2,392,908	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
073000705	-735,774	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001760	-125,993,294	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
07700C9Z6	-1,034,157	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
95017514	-2,981,049	Total Derivatives & Other Contr.	Derivatives	EQUITY WARRANTS	EQUITY
0710021W9	-138,399	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710021Z2	-4,835,902	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710029Q4	-8,787,980	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NK1	-102,757	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NK1	-319,977	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002SF7	-23,434	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002SF7	-773,258	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002SF7	-1,431,948	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002VV8	-8,864,073	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002VV8	-21,712	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071005FD9	-11,703	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710069C9	-733	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-359,035	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-39,984	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-12,109,391	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-2,476,983	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-595,499	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079T7	-767,921	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710079T7	-18,491	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710079Y6	-1,531,639	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-22,930,717	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-25,153,915	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-352,230	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-183,696	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-326,827	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-762,857	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710079Y6	-4,977,493	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710079Y6	-1,174,893	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710079Y6	-350,281	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710092C7	-1,862,245	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

0710092C7	-2,547,586	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710092Y9	-3,227,595	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710092Y9	-8,771,370	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710092Y9	-4,736,732	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093G7	-377,028	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093G7	-336,556	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093G7	-1,244,788	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093J1	-7,267,847	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093J1	-10,523,386	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093J1	-1,119,293	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093L6	-92,829	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093P7	-675,064	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093P7	-1,724,050	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710093P7	-70,973	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094C5	-2,764,774	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094C5	-4,856,872	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094C5	-637,081	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094P6	-191,700	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094P6	-310,157	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094P6	-369,852	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094Q4	-925,647	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094Q4	-1,646,676	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094Q4	-1,060,332	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094R2	-10,154,572	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094R2	-16,589,839	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710094R2	-7,668,634	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096B5	-282,857	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096B5	-665,537	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096B5	-6,168	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096N9	-5,829,044	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096N9	-15,457,921	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096N9	-25,174,430	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009781	-4,144,807	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009781	-8,019,328	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071009781	-599,105	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097D0	-228,894	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097D0	-1,468,248	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097D0	-1,176,024	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097F5	-3,892,147	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097F5	-79,488	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097K4	-16,891,146	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097K4	-22,153,078	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097K4	-1,248,207	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097L2	-304,866	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097L2	-836,897	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097L2	-84,498	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097Z1	-586,372	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097Z1	-102,144	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710097Z1	-34,980	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720041V6	-8,531,208	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000L6	-1,712,778	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000L8	-5,487,980	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000L8	-946,126	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000S1	-7,117	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000S1	-15,635	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000S1	-373	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000T9	-187,473	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000T9	-395,762	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000T9	-9,708	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000V4	-88,835	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000V4	-144,887	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000V4	-3,554	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000W2	-106,884	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000W2	-229,474	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000W2	-5,634	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000Z5	-15,195	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000Z5	-22,549	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730000Z5	-23,998	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730098X3	-2,983,808	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730098X3	-5,585,901	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0730098X3	-280,369	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037S4	-1,520,434	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037S4	-668,068	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037S4	-8,337,162	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037S4	-1,309,201	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037S4	-840,423	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-1,255,212	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-842,887	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-680,109	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-6,143,238	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-1,688,746	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770037Y1	-627,090	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-48,580	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-16,301	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-17,602	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-77,861	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-57,329	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770038L8	-8,244	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039Q6	-59,431	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039Q6	-406,162	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039Q6	-117,216	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039Q6	-49,607	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039Q6	-3,243	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0770039R4	-2,214,197	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039R4	-248,139	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039R4	-13,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0770039R4	-2,737	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0770039R4	-359	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0780077N5	-426,040	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780077N5	-14,649	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780077N5	-1,542,033	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780077N5	-324,462	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0780077N5	-126,436	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

071006076	-11,289,106	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
071006076	-103,254	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000274	-11,406,124	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000274	-103,254	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000282	-62,500,775	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000282	-1,269,827	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
073001786	-35,175	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001786	-61,708	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001786	-36,977	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001786	-1,438	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710025J4	-2,239,744	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025J4	-11,152,613	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025J4	-2,065,525	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025J4	-991,794	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025K1	-4,780,196	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025K1	-1,091,337	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025K1	-3,295,032	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025K1	-16,591	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002N60	-7,721,714	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006CS9	-5,444,496	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006CS9	-31,855	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006CS9	-239,198	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FV9	-21,682,057	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FV9	-42,718	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FV9	-1,339,751	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TZ7	-25,144,094	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TZ7	-88,830	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TZ7	-1,964,598	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004TZ7	-69,188	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002422	-34,227,629	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071002422	-5,696	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-354,843	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-62,379,751	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-29,069,354	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-32,221,752	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-328,745	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002422	-36,653	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002422	-864,353	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002422	-86,135	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002422	-385,309	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002422	-220,171	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004SL9	-2,284,303	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SL9	-164,827,538	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SL9	-44,852,108	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SL9	-22,513,429	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SL9	-14,893,147	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072006687	-1,078,183	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006687	-836,742,383	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006687	-338,393,381	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006687	-245,847,248	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072006687	-5,635,950	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072006687	-129	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
078005774	-105	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078005774	-13	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071006805	-1,653	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078000858	-56	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000858	-680	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000858	-569,349,724	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
079000535	-11,289	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710008R9	-14,875,306	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000RV7	-827,613,209	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071000RY1	-360,698,288	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002950	-150,614,253	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002950	-10,770,276	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002Z79	-25,208,978	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049H0	-752,750,474	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049H0	-3,069,477	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049V9	-2,092,399,449	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049V9	-55,315,139	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049W7	-22,050,549	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049W7	-222,199,077	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049W7	-6,449,544	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049W7	-33,948,992	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720037L4	-12,571,611	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072007321	-403,594,299	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072007461	-1,832,951	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008816	-389,036,246	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008816	-5,714,822	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008865	-4,149,563	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008899	-276,261,831	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-4,884,520	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072008915	-58,327,329	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072008915	-15,560,458	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
072008915	-14,781,573	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-50,939,001	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-3,819,280,751	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-167,917,335	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-30,126,822	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008915	-1,393,883	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072008915	-26,677,228	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072008923	-19,541,593	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077002814	-326,485,025	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077008894	-360,899,821	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005D74	-253,703	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005N22	-2,720,428	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072007966	-298,357	Total Corporate Stocks	Equities-US	EQUITIES U.S.	FUND UNITS
072007966	-187,156	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
078000314	-1,339,155	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078000314	-790,477	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
078000314	-6,801,299	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000314	-26,919,215	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000314	-7,071,155	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078000314	-9,798,777	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS

076000322	-6,265,502	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
076000322	-32,447,230	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001903	-309,434	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001903	-1,381,796	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001903	-377,748	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071001903	-196,644	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071001903	-45,412	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710021F6	-1,512,247	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710021F6	-351,285	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710021F6	-279,638	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710021F8	-17,759	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710025H8	-135,539	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	UNASSIGNED
0710025H8	-36,518	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025H8	-7,304,220	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025H8	-18,037,467	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025H8	-2,559,004	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710025H8	-120,692	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710025H8	-92,947	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710026G7	-7,825,648	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710026G7	-23,698	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-221,057	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-11,107,281	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-13,446,485	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-3,548,355	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-299,053	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002B57	-25,332	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002BR9	-641,224	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-121,970	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-1,230,997	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-112,258,418	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-57,835,257	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-26,719,725	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-2,035,027	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002BR9	-2,080,896	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002BR9	-668,102	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002BR9	-7,289	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002BR9	-859,121	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002CN7	-19,321	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	UNASSIGNED
071002CN7	-42,298	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CN7	-88,681	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CN7	-1,803,425	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CN7	-3,894,198	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CN7	-2,216,828	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002CN7	-122,547	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002CN7	-92,416	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002CN7	-100,170	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002JS9	-162,837	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JS9	-53,733	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JS9	-5,017,060	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JS9	-2,589,791	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JS9	-666,475	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002JS9	-82,077	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002JS9	-53,814	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002K81	-173,342	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002K81	-57,200	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002K81	-5,340,741	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002K81	-2,756,874	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002K81	-712,667	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002K81	-98,018	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002K81	-57,073	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002N21	-40,348	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002N21	-48,368	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002N21	-19,589	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002N62	-536,807	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002N62	-242,917	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-47,275	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-15,600	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-1,458,588	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-751,875	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-194,364	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002NR6	-26,732	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002NR6	-15,595	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002PB9	-97,416	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002PB9	-271,434	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002PB9	-49,025	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002PB9	-23,310	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002R68	-730,992	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002R68	-396,003	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002T58	-7,805,322	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-53,895	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-2,897,013	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-3,264,833	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-861,451	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-72,643	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TT6	-6,094	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002TZ2	-1,298,801	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TZ2	-1,292,017	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TZ2	-141,700	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002TZ2	-2,468	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002TZ2	-25,688	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071002YF0	-54,880	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YF0	-55,726	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YF0	-2,909,599	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YF0	-4,025,114	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YF0	-661,561	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002YF0	-33,505	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002YF0	-141,127	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071002ZN2	-74,918	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002ZN2	-3,765,419	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002ZN2	-4,558,550	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002ZN2	-1,202,994	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002ZN2	-101,381	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071002ZN2	-8,608	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS

0710047G4	-883,357	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-3,687,240	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-3,170,280	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-895,205	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-113,247,695	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-190,835,449	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-68,317,711	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-3,721,720	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-1,614,665	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047G4	-1,026,826	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710047G4	-7,904,890	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710047G4	-142,869	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710047G4	-1,710,249	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
0710047H2	-6,427,854	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047H2	-6,141,493	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047T5	-13,075,483	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710047T5	-13,721,912	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710048T4	-15,552,098	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049T4	-2,404,063	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710049T4	-5,373,269	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059W4	-82,890	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059W4	-389,990	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059W4	-1,540	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059W4	-3,039	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710059W4	-789,832	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
0710059W4	-1,380,883	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710059W4	-10,960,862	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-3,852	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-199,840	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-234,162	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-61,299	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-5,201	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C34	-82	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005C67	-1,137,702	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005C67	-4,600,588	Total Corporate Stocks	Equities-US	EQUITIES U.S.	EQUITY
071005C67	-3,583,574	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DN9	-4,324,481	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DN9	-2,608,011	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-1,367,915	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-12,354,444	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-8,468,359	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-6,109,719	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-53,588	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005DY5	-436,799	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005FJ6	-414,661	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FJ6	-373,212	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FJ6	-108,541	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FL1	-7,446,929	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FL1	-68,351,343	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FL1	-43,011,416	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FL1	-14,468,093	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FM9	-26,180	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FM9	-30,875	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005FM9	-11,075	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005HJ4	-1,323,439	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005HJ4	-1,118,784	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005HJ4	-2,480	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M17	-441,028	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M17	-209,727	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M17	-44,374	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-42,022	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-13,867	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-853,897	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-458,806	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-128,394	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005M25	-23,762	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005M25	-13,836	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-281,325	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071005MK5	-470,760	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-39,332,637	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-17,449,058	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-7,857,523	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-955,453	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MK5	-542,131	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005MK5	-384,888	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005MK5	-509,940	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071005MQ2	-538,968	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MQ2	-6,280,466	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MQ2	-3,851,040	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MQ2	-923,218	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MT8	-438,084	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MT8	-15,988	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005MT8	-23,844	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005NF5	-33,034	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-99,803	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-32,933	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-3,074,872	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-1,587,291	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-410,324	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005Q21	-56,434	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
071005Q21	-32,860	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
071005SB9	-158,538	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005SB9	-65,775	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005SB9	-22,952	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
071005SB9	-297	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0710096D1	-39,724	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096D1	-94,944	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096D1	-12,452	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096W9	-28,790	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096W9	-68,883	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0710096W9	-8,817	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072003262	-3,280,280	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072003262	-12,896,176	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

072003262	-11,281,429	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072003262	-3,734,812	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034Y9	-107,532	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720034Y9	-1,199	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720039M0	-9,139,620	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720039M0	-6,593,422	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720039N8	-67,190	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720039N8	-1,579	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040H8	-5,187,116	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040H8	-14,380	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040H8	-41,829	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040J4	-399,730	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040K1	-466,666	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040K1	-601,423	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040K1	-444,853	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720040L9	-970,331	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042K9	-8,014,708	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042K9	-2,251,831	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042K9	-2,438,632	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042K9	-2,889	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042X1	-45,633,388	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720042X1	-30,663,975	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042X1	-9,866,711	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042X1	-17,420	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720042X1	-621,840	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720042X1	-43,825	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
0720043D4	-315,152	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720043D4	-22,181	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004B03	-1,075,737	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004B03	-208,700	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-348,593	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-17,584,717	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-21,280,878	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-5,621,528	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-472,954	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004C10	-40,046	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004C51	-3,637,900	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004D01	-17,405,903	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004D01	-8,125,395	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004D01	-478,470	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004DB7	-4,615,345	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004DB7	-25,034,738	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004DB7	-18,912,913	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004DB7	-7,895,005	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-6,539	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-7,725	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-2,334	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-591,138	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-487,213	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-65,118	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004FS8	-7,559	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004FS8	-6,360	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004FS8	-1,307	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004GVB8	-81,935	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004K94	-2,378,567	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004K94	-8,436	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004LN2	-281,026	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q72	-15,091,650	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q72	-34,631,882	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q72	-4,287,031	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q72	-349,436	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004Q72	-80,592	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004Q80	-854	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	UNASSIGNED
072004Q80	-301,181	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q80	-31,294,369	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q80	-52,837,301	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q80	-7,474,519	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q80	-141,957	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q80	-2,006,311	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004Q80	-656,339	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004Q80	-31,208	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004Q80	-105,145	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004Q88	-921,844	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q88	-16,536,675	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q88	-4,128,634	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q88	-12,583,999	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004Q88	-2,822,003	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R97	-172,032	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004R97	-18,580,056	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R97	-3,000,985	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004R97	-8,902,001	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004RX4	-4,280,864	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004S21	-57,709,681	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004S21	-91,408,992	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004S21	-6,719,446	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-23,419	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-1,179,851	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-1,424,269	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-375,691	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-31,704	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SD7	-2,781	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004SF2	-805,162	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SF2	-30,392,680	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SF2	-56,818,633	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SF2	-9,706,774	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SF2	-818,714	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004SF2	-89,166	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004TH7	-4,787,796	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TH7	-661,888	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TH7	-1,231,217	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TJ3	-3,890,124	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TJ3	-6,033,011	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TJ3	-290,414	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY

072004TJ3	-88,831	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004TW4	-7,709,381	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TW4	-8,536,172	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TW4	-919,363	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004TW4	-11,983	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
072004TW4	-320,568	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
072004V35	-189,309	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V35	-361,856	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004V43	-97,588	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004X41	-23,111,230	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004X41	-17,078,659	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072004X41	-5,410,539	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008956	-946,016	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
072008964	-1,810,115	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099N5	-6,368,844	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099N5	-784,020	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
0720099N5	-3,483	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
073000473	-2,864,806	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000473	-12,876	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000671	-1,774,552	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000689	-17,171,845	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000689	-5,505,437	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000689	-2,931,733	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001117	-4,068,265	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001137	-27,894,793	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073001737	-4,040,812	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002214	-120,590	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002214	-41,424	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073002214	-2,741	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007764	-17,812,605	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007764	-17,810,513	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
078007764	-10,771	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
078007764	-705,871	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	PREFERRED
077005080	-289,071	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	UNASSIGNED
077005080	-231,154	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005080	-28,717,448	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005080	-51,834,538	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005080	-4,385,817	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005080	-12,001	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
077005080	-21,984	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
077005080	-51,372	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	FUND UNITS
077005296	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES	EQUITY
073000523	-607,353	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001124	-887,180	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001124	-15,828,799	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001124	-2,148,420	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001124	-1,008,513	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
074001124	-1,525,087	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
074001124	-833,337	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
078008376	-4,724,057	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
078008376	-5,351,458	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7
078008376	-5,126,892	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
071004683	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE
071005391	-63,140,877	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
072004XV1	-10,334,381	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-55,443,014	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-22,890,901	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-11,810,580	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-7,620,997	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-242,082	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000746	-6,084,614	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-6,971,822	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-5,124,004	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-3,891,293	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-8,505,398	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-16,574	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-6,974,798	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000753	-6,438,934	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000761	-15,795,987	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	AGENCY
074000761	-1,112,209	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000761	-3,171,050	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000761	-5,318,477	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074000761	-4,114,824	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001066	-385,101	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001066	-2,164,136	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001066	-713,269	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001132	-3,398,446	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001132	-5,007,090	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001132	-52,874	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001132	-745,579	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	SOVEREIGNS - EURO BONDS
074001185	-942,176	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001185	-4,452,864	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001185	-2,748,297	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001185	-10,909,834	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001185	-187,603	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
074001185	-223,471	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077005395	-52,895,283	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS	GOVERNMENTS
077009124	-184,845,080	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE	CORPORATE - NON G7







Asset Category 2	Asset Category 3
	G7
B	C2
NO RATING	C2
COMMON STOCK	E1
COMMON STOCK	E2
PREFERRED STOCK	E2
OTHER	C2
B	C2
COMMON STOCK	E1
OTHER	C2
B	C2
OTHER	C2
BBB	C1
BBB	C2
B	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
B	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E2
OTHER	C2
OTHER	C2
BBB	C1
OTHER	C2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
UNASSIGNED	E2
A	C1
B	C1
BB	C1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PREFERRED STOCK	E2
SAVERS	C1
NOTES	
NOTES	G1
NOTES	G1
NOTES	
NOTES	G1
BONDS	G1
NOTES	
NOTES	G1
B	C2
B	C2
BB	C2
B+	G2
ADR	E2
COMMON STOCK	E2
NOTES	
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
COMMON STOCK	E2
A	C1
BB	C1
COMMON STOCK	E1
COMMON STOCK	E2
BONDS	G1
NOTES	
NOTES	G1
G7 - NON US	
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
B	C2
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
NOTES	
NOTES	G1
COMMON STOCK	E1
COMMON STOCK	E3
EUROPE - NON G7	E3
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
UNASSIGNED	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
OTHER	C2
NO RATING	C2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
BBB	C1

BONDS	G1
NOTES	G1
BBB	C1
BBB	C1
BBB+	C1
COMMON STOCK	E1
COMMON STOCK	E1
NR	C2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E1
FUND UNITS	E2
B	C2
OTHER	C2
	G7
AAA	G7
BONDS	G1
NOTES	G1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
	G7
AAA	G7
BONDS	G1
COMMON STOCK	E1
BONDS	G1
BONDS	G1
NOTES	G1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E3
INDEX	EUROPE - NON G7
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E3
A	C1
A	C1
PREFERRED STOCK	E2
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
NO RATING	C2
COMMON STOCK	E2
B	C2
OTHER	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
B-	C2
COMMON STOCK	E2
PREFERRED STOCK	E2
COMMON STOCK	E1
CONV. PREFERRED STOCK	E2
B	C2
BB	C1
BB	C2
BBB	C1
BBB+	C1
BBB-	C1
NR	C2
OTHER	C2
BBB	C1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
BBB	C1
A	C1
B	C2
BBB	C1
BBB+	C1
NR	C2
OTHER	C2
A	C1
B	C2
COMMON STOCK	E1
CONV. PREFERRED STOCK	E2
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E1

COMMON STOCK	E2
B	C2
BBB+	C2
BBB-	C1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
A	C1
NR	C2
COMMON STOCK	E1
B	C2
B-	C2
BB	C2
BBB+	C1
NR	C2
OTHER	C2
B	C2
NO RATING	C2
COMMON STOCK	E1
COMMON STOCK	E2
B-	C2
OTHER	C2
B	C2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E1
BBB	C1
AA	C1
B-	C2
BB	C2
BBB	C1
BBB+	C1
BBB-	C1
NR	C2
B	C2
NO RATING	C2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
NR	C2
A	C1
BB	C2
BBB	C1
BBB+	C1
BBB+	C2
NR	C2
BBB	C1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
BBB	C1
BBB+	C1
BBB+	C2
NR	C2
BBB	C1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
BBB	C1
COMMON STOCK	E1
B-	C2
BBB	C1
BBB+	C1
NR	C2
COMMON STOCK	E1
COMMON STOCK	BR
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
ADR	E2
COMMON STOCK	E1
ETF	E2
CUMU. PREFERRED STOCK	E2
PREFERRED STOCK	E2
ADR	E2
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1

COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
PREFERRED STOCK	E3
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E2
MUTUAL FUND	UF
EUROPE - NON G7	
MUTUAL FUND	
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E2
FUND UNITS	E3
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
ADR	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E2
ETF	E2
COMMON STOCK	E2
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COMMON STOCK	E1
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COMMON STOCK	E2
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E3
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COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
UNASSIGNED	E2
ADR	E2
ADR	E3
COMMON STOCK	E2
ETF	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1

COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
ETF	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E2
COMMON STOCK	E3
ETF	E2
COMMON STOCK	E2
ETF	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
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COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
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COMMON STOCK	E2
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CLASS DESTINATION	E2
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CLASS DESTINATION	E1
CLASS DESTINATION	E2
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COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1

REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
ETF	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
ADR	E2
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ADR	E2
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COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
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COMMON STOCK	E2
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COMMON STOCK	E2
COMMON STOCK	E1
ETF	E2
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COMMON STOCK	E2
CLASS DESTINATION	E1
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CLASS DESTINATION	E1
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COMMON STOCK	E2
ETF	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
ADR	E2
COMMON STOCK	E1
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COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
REAL-ESTATE INVES. TRUST	E2
ETF	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
ETF	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
UNASSIGNED	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
LATIN AMERICAN	E2
CLASS DESTINATION	E2
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COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2



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COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
ETF	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E2
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LATIN AMERICAN	E2
ADR	E2
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
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COMMON STOCK	E2
LATIN AMERICAN	E2
ADR	E2
COMMON STOCK	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
UNASSIGNED	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
UNASSIGNED	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
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ETF	E2
ETF	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
ETF	E2
UNASSIGNED	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E2
RESTRICT STOCK	UF
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E3

REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
RESTRICT STOCK	UF
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E3
EUROPE - NON G7	E3
PREFERRED STOCK	E3
CLASS DESTINATION	E2
CLASS DESTINATION	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
OTHER	O2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
LATIN AMERICAN	E2
REAL-ESTATE INVES. TRUST	E2
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COMMON STOCK	E2
COMMON STOCK	E1
UNASSIGNED	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
ETF	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
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ETF	E2
COMMON STOCK	E2
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CLASS DESTINATION	E1
CLASS DESTINATION	E2
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LISTED EQUITY	UF
CLASS DESTINATION	E1
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COMMON STOCK	E3
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LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
UNASSIGNED	E2

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REAL-ESTATE INVES. TRUST E2  
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ADR E2  
CLASS DESTINATION E1  
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PARTNERSHIP INTEREST E2  
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CLASS DESTINATION E2  
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ADR E2  
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ADR E2  
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CLASS DESTINATION E2  
COMMON STOCK E1

COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
ADR	E2
COMMON STOCK	E1
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REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ETF	E2
G7 - NON US	E1
G7 - NON US	E2
LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
UNASSIGNED	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E2
COMMON STOCK	E3
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E2
FUND UNITS	E3
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
PREFERRED STOCK	E3
ETF	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E1
NR	C2
AAA	C2
NR	C2
A	C2
NR	C2
NR	C2
NR	C2
A	C2
NR	C2
NO RATING	C2
A	C2
NR	C2
FUND UNITS	E3
A	C2
NR	C2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
ADR	E2

COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
PREFERRED STOCK	E2
NR	C2
NR	E3
NR	E3
A	C2
NR	C2
NR	C2
FUND UNITS	E3
A	C2
NO RATING	C2
COMMON STOCK	E2
ETF	E2
AA	C2
ADR	E2
COMMON STOCK	E1
NR	
COMMON STOCK	E2
NR	E3
COMMON STOCK	E2
NR	E3
COMMON STOCK	E3
BBB+	C1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
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COMMON STOCK	E2
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ADR	E2
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COMMON STOCK	E1
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COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E2
COMMON STOCK	E2
NR	C2
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COMMON STOCK	E2
COMMON STOCK	E3
ADR	E2
ADR	E2
COMMON STOCK	E3
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COMMON STOCK	E1
COMMON STOCK	E2
MONEY ONLY	C2
ADR	E2
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COMMON STOCK	E3
PREFERRED STOCK	E3
ADR	E1
COMMON STOCK	E1
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COMMON STOCK	E3
FUND UNITS	E1
FUND UNITS	E2
NOTES	G1
BBB	C1
NR	C2
NR	C2
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ADR	E2
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COMMON STOCK	E3
NR	C2
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COMMON STOCK	E3
FUND UNITS	E1
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COMMON STOCK	E3

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COMMON STOCK	E3
NR	C2
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COMMON STOCK	E2
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NR	C2
NR	C2
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NR	C2
ADR	E2
B	C2
BBB	C1
NR	C2
CONV. PREFERRED STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
BBB	C1
BBB-	C1
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
NR	C2
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COMMON STOCK	E2
NR	C2
COMMON STOCK	E2
COMMON STOCK	E3
AAAMJ	C1
NR	C2
COMMON STOCK	E2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
BBB-MJ	C2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
NR	C2
NO RATING	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	C2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
COMMON STOCK	E1
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COMMON STOCK	E3
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COMMON STOCK	E3
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COMMON STOCK	E3
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COMMON STOCK	E2
COMMON STOCK	E2
FUND UNITS	E2
MUTUAL FUND	UF
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1

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COMMON STOCK E3  
FUND UNITS E3  
ADR E2  
ADR E2  
COMMON STOCK C2  
UNASSIGNED E3  
COMMON STOCK C2  
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FUND UNITS E3  
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FUND UNITS E2  
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COMMON STOCK E3  
COMMON STOCK E1  
ADR E2  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E3  
COMMON STOCK E1  
ADR E2  
COMMON STOCK E2  
COMMON STOCK E3  
G7 - NON US E2  
FUND UNITS E3  
COMMON STOCK E1  
ADR E2  
COMMON STOCK E1  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2

COMMON STOCK E3  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
FUND UNITS E2  
PREFERRED STOCK E2  
COMMON STOCK E1  
COMMON STOCK E2  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E3  
PREFERRED STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E2  
FUND UNITS E2  
ADR E2  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E2  
ETF E2  
UNASSIGNED E3  
COMMON STOCK E1  
ETF E2  
COMMON STOCK E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
PREFERRED STOCK E2  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
ADR E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E2  
COMMON STOCK E3  
ADR E1  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
FUND UNITS E2  
FUND UNITS E3  
EQUITY E3  
COMMON STOCK E2  
COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E1  
FUND UNITS E3  
COMMON STOCK E2  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS C2  
ADR E3  
COMMON STOCK E2  
FUND UNITS E3  
COMMON STOCK E2  
ADR E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E2  
COMMON STOCK E2  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2

COMMON STOCK	E3
FUND UNITS	C2
FUND UNITS	E3
PREFERRED STOCK	E3
NR	C2
COMMON STOCK	C2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
EQUITY	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	
FUND UNITS	E1
FUND UNITS	E2
MUTUAL FUND	UF
EQUITY	E3
RIGHTS / WARRANTS	D1
COMMON STOCK	E3
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E3
EQUITY	E3
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
NR	C2
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
EQUITY	E3
ADR	E3
COMMON STOCK	E1
COMMON STOCK	E1
FUND UNITS	E1
COMMON STOCK	E1
NR	C2
NR	E3
COMMON STOCK	E1
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2

ADR	E2
COMMON STOCK	E1
COMMON STOCK	E3
NR	C2
NR	C2
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E3
ADR	E3
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
EQUITY	E3
ADR	E1
ADR	E1
COMMON STOCK	E1
SR ASSET BACKED NOTES	E1
WARRANTS	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E3
RIGHTS	E3
NR	C2
COMMON STOCK	E1
NR	C2
ETF	E2
NR	C2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
NR	C2
NR	C2
NR	C2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
NR	C1
NR	C2
NO RATING	C2
NR	C2
NR	C2
NR	E3
CORP BOND FUND	C2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
COMMON STOCK	E1

COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E2
MUTUAL FUND	UF
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
MUTUAL FUND	UF
NR	E3
A	C2
NR	C2
NR	C2
NR	AN
NR	C1
NR	C2
NO RATING	C2
NR	C2
NO RATING	C2
NR	E3
NR	E2
NR	C2
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
EQUITY	E3
NR	NL
NR	E3
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E1
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
NR	E3
ADR	E2
COMMON STOCK	E1
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
NR	C2
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
NR	C2
NR	NL
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1

COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
NOTES	
NOTES	G1
COUPON	G1
NOTES	
NOTES	
OTHER	C2
B	C2
B-	C2
BB	C2
NO RATING	C2
COMMON STOCK	E3
A	C1
BONDS	
BONDS	G1
NOTES	G1
BONDS	G1
BONDS	G1
OTHER	C2
B	C2
B-	C2
BB	C2
OTHER	C2
NOTES	
AAA	C1
BBB	C1
A	C1
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
AAMJ	C1
NOTES	
NOTES	G1
BONDS	G1
NOTES	
NOTES	G1
COUPON	C1
COUPON	G1
COUPON	OTHERS
BONDS	
NOTES	
NOTES	G1
COUPON	C1
COUPON	G1
COUPON	OTHERS
NOTES	
NOTES	G1
COUPON	TVA
OTHERS	G2
COUPON	G1
STRIPS	G1
STRIPS	OTHERS
ZERO COUPON	FHLMC
PRIN	
PRIN	C1
PRIN	G1
TINT	
TINT	G1
BONDS	G1
NOTES	
NOTES	G1
COUPON	G1
BONDS	G1
NOTES	
NOTES	G1
COUPON	G1
COUPON	C1
COUPON	G1
COUPON	OTHERS
BONDS	
BONDS	G1
NOTES	
NOTES	G1
COUPON	C1
COUPON	G1
NOTES	
NOTES	G1
COUPON	C1
BONDS	
BONDS	G1
NOTES	
COUPON	G1
BONDS	
BONDS	G1
NOTES	
NOTES	G1
PRIN	
PRIN	C1
PRIN	G1
TINT	
TINT	G1
BONDS	G1
NOTES	
NOTES	G1
BONDS	G1
BONDS	G1
NOTES	



BILLS	G1
BONDS	G1
NOTES	
NOTES	G1
NOTES	
BBB	C1
NOTES	G1
NOTES	G1
NOTES	G1
A	C2
NOTES	G1
A	C1
AMJ	C1
A	C1
A	A
BBB	C1
BBB	C1
BBB	C2
BB	C1
A	C1
A	C2
B	C2
BBB	C1
BBB	C2
OTHER	C1
COMMON STOCK	E1
COMMON STOCK	E1
NO RATING	
B-	C2
A	C1
BBB	C1
A	C1
BBB	C1
BBB	C2
COMMON STOCK	E1
REAL-ESTATE INVES. TRUST	E1
BBB	C1
A	C1
A	C2
BB	C1
BB	C2
BBB	C1
BBB	C2
BBB	C2
A	C1
BB	C1
BBB	C1
COMMON STOCK	E1
BBB	C1
A	C1
BBB	C2
A	C1
A	C2
AA	C1
AAA	C1
BB	C1
BBB	C1
BBB	C2
B	C2
BB	C2
COMMON STOCK	E1
A	C1
A	C2
AAA	C2
BBB	C1
AAA	C1
B	C2
NOTES	G1
PREFERRED STOCK	E2
BB	C2
BBB	C1
A	C1
BB	C2
BBB	C1
BBB	C1
A	C1
UNASSIGNED	E2
A	C1
BBB	C1
A	C1
BBB	C1
BBB+	C2
COMMON STOCK	E1
PREFERRED STOCK	
PREFERRED STOCK	E2
A	C1
BBB	C1
A	C1
A	C1
BBB	C1
A	C1
A	C2
AA	C1
BBB	C1
A	C1
AA	C1

A	C1
PREFERRED STOCK	E2
BBB	C1
PREFERRED STOCK	
PREFERRED STOCK	E2
NOTES	G1
AA	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
B	C2
AA	C1
BBB	C1
BBB	C1
BBB	LATIN AMERICAN
BBB-	G2
A	C1
BBB	C1
A	C1
AMJ	C1
GNMA	C1
A	C1
BBB	C1
BBB	C2
BBB+	C1
BBB+	C2
OTHER	C1
A	C1
BBB	C1
BBB+	C1
A	C1
BBB	C1
BBB	C1
BB	C2
BBB	C1
B	C2
BBB	C1
BBB+	C1
NO RATING	C1
BBB	C1
COMMON STOCK	C1
OTHERS	C1
OTHERS	G2
BBB	G2
	G2
A	C1
BBB	C1
BBB	C2
A	C2
BMJ	C2
BBB	C1
BBB	C2
AAA	G1
BBB	LATIN AMERICAN
	C2
A-	G2
BBB-	G2
BBB	C1
BBB	C1
A	C1
BONDS	G1
NOTES	G1
	G2
	C2
	G2
BB	G2
B	NON G7
	G2
A	C1
	G2
B	C2
B-	C2
BB	C2
BBB	C1
BBB	C2
	G2
	G2
B	C2
BB	C2
BBB	C1
BBB	C2
BBB-	C1
BB	G2
GNMA	G2
	G2
B-	G2
CCC+	G2
NR	G2
	G2
NR	C2
	C2
	C2
GNMA	G2

BBB	C1
BB	NON G7
	G2
B+	G2
BB	G2
BB-	G2
	G2
AAA	C1
B	C2
BB	C2
BBB	C1
BBB	C2
BBB+	C1
BBB-	C1
BBMJ	C2
A	C1
COUPON	G1
	G7
AAA	G7
BB	NON G7
BBB	G2
BMJ	G2
EUROPE - NON G7	
NO RATING	G1
NR	C2
	G2
B+	G2
B-	G2
BB-	G2
BBB-	C1
GNMA	C2
A	C1
	G2
BB-	G2
	G2
	G2
A	C1
AA	C1
B	C2
BBB	C1
A	C1
A	C2
AA	C1
AAA	C1
AAA	C2
B	C2
B-	C2
BB	C1
BBB	C1
BBB	C2
A	C1
NOTES	G1
B-	C2
FUND UNITS	E3
NO RATING	C2
OTHER	C2
COMMON STOCK	E2
B	C2
NO RATING	C2
OTHER	C2
BB	C2
B	C2
B-	C2
BB	C2
BBB	C2
OTHER	C2
COMMON STOCK	E2
B	C2
OTHER	C2
NO RATING	C2
UNASSIGNED	C2
B	C2
BB	C1
BBB	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B-	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
OTHER	C2

NO RATING	C2
COMMON STOCK	E2
OTHER	C2
COMMON STOCK	E2
OTHER	C2
NO RATING	C2
NO RATING	C2
B	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
B-	C2
OTHER	C2
COMMON STOCK	E1
B-	C2
COMMON STOCK	E2
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	TERM/STANDARD
NOTES	G1
COMMON STOCK	E3
COMMON STOCK	E3
OTHER	C2
COMMON STOCK	E2
B	C2
B-	C2
B-	C2
COMMON STOCK	E1
COMMON STOCK	E2
B-	C2
OTHER	C2
B	C2
OTHER	C2
B	C2
B-	C2
BB	C2
OTHER	C2
COMMON STOCK	E2
BB	C2
B	C2
B-	C2
BB	C2
OTHER	C2
BB	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
B	C2
B-	C2
B	C2
B-	C2
OTHER	C2
B	C2
BB	C2
BBB	C1
B	C2
B	C2
B-	C2
BB	C1
BB	C2
OTHER	C2
COMMON STOCK	E2
B	C2
B-	C2
B	C2
B-	C2
COMMON STOCK	E2
OTHER	C2
OTHER	C2
B	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
OTHER	C2
COMMON STOCK	E3
B	C2
BB	C2
OTHER	C2
B	C2
B-	C2
BBB	C2
OTHER	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
B-	C2
OTHER	C2
B	C2
B-	C2
BB	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
B	C2
B-	C2
OTHER	C2
COMMON STOCK	E2

OTHER	C2
COMMON STOCK	E2
B	C2
BB	C2
UNASSIGNED	E2
OTHER	C2
B-	C2
NO RATING	C2
OTHER	C2
COMMON STOCK	E2
B	C2
B-	C2
OTHER	C2
B	C2
COMMON STOCK	E1
NO RATING	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
B	C2
B-	C2
OTHER	C2
OTHER	C2
B	C2
B-	C2
OTHER	C2
B	C2
B-	C2
BB	C2
B-	C2
OTHER	C2
B	C2
BB	C2
OTHER	C2
B	C2
B-	C2
BB	C2
COMMON STOCK	E1
B	C2
BB	C2
OTHER	C2
OTHER	C2
B	C2
B-	C2
BB	C2
OTHER	C2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
BONDS	G1
B	C2
B-	B-
B-	C2
BB	C1
BB	C2
BBB	C1
B	B
B	BMM
B	C2
B-	B-
B-	C2
BB	BB
BB	BBMM
BB	C1
BB	C2
BBB	BBB
BBB	C1
BBB	C2
CORPORATE LOANS	TERM/STANDARD
B	C2
B-	C2
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
B	C2
B	C2
OTHER	C2
B-MJ	C2
B	C2
OTHER	C2
B	C2
B-	C2
BB	C2
BBB	C2
BBB-	C1
BB	C2
B	C2
B-	C2
BB	C2
G2	G2
OTHER	C2
	G2
	G2
B	G2
BB+	C2
BB+	G2
NOTES	G1
BONDS	G1
NOTES	
NOTES	G1
BONDS/NOTES	C1
BONDS/NOTES	C2

BONDS/NOTES	C1
BONDS/NOTES	C2
NOTES	
COUPON	G1
TINT	
TINT	G1
NOTES	G1
NO RATING	
SAVERS	C1
SAVERS	C1
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS	C1
BONDS	G1
NOTES	
NOTES	G1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C1
BONDS/NOTES	C2
SAVERS	C1
BONDS/NOTES	
BONDS/NOTES	C1
BONDS/NOTES	C2
BONDS/NOTES	C2
BONDS/NOTES	C1
BONDS/NOTES	C1
CORPORATE LOANS	FIRST MORTGAGE FACILITY
NOTES	G1
AAA	AAA
AAA	AAAMJ
AAA	AAAMM
AAA	C1
AAA	C1
BBB	BBB
AAA	IO'S
NOTES	G1
NOTES	
NOTES	G1
NOTES	G1
AAA	C1
NOTES	G1
NOTES	
NOTES	G1
NOTES	
NOTES	G1
CORPORATE LOANS	REVOLVER/STANDARD
NOTES	
COMMON STOCK	E1
NO RATING	C2
NOTES	
NOTES	G1
AAA	AAA
AAA	AAAMM
NOTES	
NOTES	G1
COUPON	G1
NOTES	
NOTES	
NOTES	G1
AAA	AAA
NOTES	G1
NOTES	
NOTES	G1
NOTES	
AAA	AAA
AAA	AAAMM
AAA	AAA
AAA	C1
CMO AGENCIES	C2
CMO AGENCIES	C1
CMO AGENCIES	FHLMC

CMO AGENCIES	FNMA
CMO AGENCIES	FNMA
FNMA/FHLMC FIX	FHLMC
FNMA/FHLMC FIX	FNMA
FNMA/FHLMC FIX	FNMA
CMO AGENCIES	FNMA
FNMA/FHLMC FIX	FHLMC
FNMA/FHLMC FIX	FHLMC
NOTES	
NOTES	G1
RESIDENTIALS	TRIPARTY INELIGIBLE
COMMON STOCK	E1
AAA	AAAMJ
IO'S	
OTHER	OTHERMJ
NO RATING	
NO RATING	
OTHER	TRIPARTY INELIGIBLE
COMMON STOCK	E1
FNMA/FHLMC ARM	FHLMC
FNMA/FHLMC ARM	FNMA
FNMA/FHLMC ARM	FHLMC
FNMA/FHLMC ARM	FNMA
GNMA	ARM
NOTES	G1
NO RATING	
FNMA/FHLMC ARM	FNMA
AAA	AAA
AAA	AAAMJ
NO RATING	
AAA	AAA
COUPON	G1
NOTES	G1
NO RATING	
NOTES	G1
AAA	AAA
AAA	AAA
AAA	AAAMJ
AAA	AAAMM
NO RATING	
RESIDENTIALS	TRIPARTY INELIGIBLE
COMMON STOCK	E1
CORPORATE LOANS	TERM/STANDARD
AAAMJ	G7
	EUROPE - NON G7
	G7
A	G1
AA	G7
BONDS	
BONDS	G1
NOTES	
NOTES	G1
NOTES	G1
NOTES	
NOTES	G1
NOTES	
NOTES	G1
A	G7 - JP
AMJ	G7 - JP
NR	G7 - JP
A	G7 - JP
NR	G7 - JP
A	G7 - JP
AMJ	G7 - JP
A	G7 - JP
NR	C2
A	G7 - JP
AMJ	G7 - JP
NR	G7 - JP
A	G7 - JP
AMJ	G7 - JP
A	G7 - JP
A	G7 - JP
A	G7 - JP
NOTES	
NOTES	G1
NOTES	G1
NOTES	G1
NR	C2
UNKNOWN	C2
NOTES	G1
NR	C2
B	C2
B	C2
BBB	C1
BBB+	C1
	G7
	G2
BB	C1
BONDS	G1
BBB+	C1
COUPON	G2
A	G2
B	C2
B	C2
	G2
BONDS	G1
B	C2
B	G2
BB+	C2
BB+	G2
BBB	C1

BONDS	G1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E2
B	C2
BB	C2
B	C2
B-	C2
BB	C2
B	C2
NR	JP
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REPO FACILITY
CORPORATE LOANS	TERM/STANDARD
BONDS	G1
OTHER	G1
NR	C2
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	REVOLVER/STANDARD
NR	NON G7
BBB+	G2
	G2
A	NON G7
NR	C2
COMMON STOCK	E1
COMMON STOCK	C2
FUND UNITS	
FUND UNITS	
FUND UNITS	
FUND UNITS	C2
AAA	C1
AAA	C1
AAA	C1
COUPON	C1
	G7
A	G7
AA	G7
AAA	EUROPE - NON G7
	G2
NOTES	G1
AA	C1
	G7
NOTES	G1
BONDS	G1
NOTES	
NOTES	G1
NOTES	G1
BONDS	
BONDS	G1
NOTES	
NOTES	G1
BONDS	
NOTES	G1
NOTES	
	G1
	EUROPE - NON G7
	G7
A	G1
A	G2
A	G7
AA	EUROPE - NON G7
AA	G7
AAA	C1
AAA	EUROPE - NON G7
AAA	G1
AAA	G7
AAAMJ	EUROPE - NON G7
AAAMJ	G7
G7 - NON US	
NR	G7
AAA	G1
COUPON	G1
	EUROPE - NON G7
	G7
A	C1
A	EUROPE - NON G7
A	G1
A	G7
AA	EUROPE - NON G7
AA	G7
AAA	C1
AAA	EUROPE - NON G7
AAA	G7
AAAMJ	EUROPE - NON G7
AAMJ	EUROPE - NON G7
G7 - NON US	
NO RATING	G1
NR	G7
	G7
	G7
A	G7
AA	EUROPE - NON G7
AAA	G1
AAA	G7
NR	G7
	EUROPE - NON G7
	G7

AAA	C2
AAA	EUROPE - NON G7
AAA	G7
AAAAMJ	G7
	EUROPE - NON G7
	G7
A	G1
A	G2
AA	EUROPE - NON G7
AAA	C1
AAA	EUROPE - NON G7
AAA	G7
A	G7
AA	G7
	EUROPE - NON G7
	G7
A	EUROPE - NON G7
A	G2
A	G7
AA	EUROPE - NON G7
AA	G7
AAA	EUROPE - NON G7
AAA	G7
DE	G7
G7 - NON US	
	C1
	G7
AAA	G7
NO RATING	G1
COUPON	G1
	EUROPE - NON G7
	G7
A	C1
A	EUROPE - NON G7
A	G1
A	G7
AA	EUROPE - NON G7
AA	G7
AAA	G1
AAA	G7
AMJ	G7
G7 - NON US	
NO RATING	G1
AA	C1
AAA	C1
AAAAMJ	C1
NR	C2
OTHER	C1
AAA	C1
AA	C1
	EUROPE - NON G7
	G7
A	C1
AAA	C1
AAA	G7
AAAAMJ	G7
	C1
A1	C1
	C1
COUPON	G1
	EUROPE - NON G7
	G7
A	G7
AA	G7
AAA	C2
AAA	G7
DE	G7
G7 - NON US	
	G7
AAA	G7
	G7
AAA	G1
AAA	G7
	G7
AAA	G7
	G7
AAA	G7
	G7
AAA	G7
NR	G7
A	G7 - JP
BONDS	G1
NOTES	G1
NOTES	
NOTES	G1
FUND UNITS	
A	C1
A	C2
AA	C1
AAA	C1
AAAAMJ	C1
AAAAMJ	C2
AAMJ	C1
AAMJ	C2
AMJ	C1
BBB	C1
BBB+	C1
NO RATING	C2
NR	C2
A	C1

COUPON	C1
A	C1
AA	C1
AA	G7
AAA	C1
AAA	G1
AAA	G7
AAAMJ	G7
AAMJ	C1
A	C1
GNMA	C1
NR	C2
	G7
AAA	G1
AAA	G7
BONDS	G1
NOTES	G1
	G7
A	C1
A	C1
A	G7
AAA	G7
A	C1
A	G1
A	G7
AAA	G7
BONDS	G1
NOTES	G1
OTHER	G1
NO RATING	C2
A	G7
NO RATING	C2
NOTES	
NOTES	G1
BONDS	G1
NOTES	G1
OTHER	G1
NOTES	G1
OTHER	G1
NOTES	G1
NOTES	G1
A	G7 - JP
BONDS	G1
NOTES	G1
	G7
AAA	G1
AAA	G7
	G7
AAA	G7
NR	C2
COMMON STOCK	E2
BBB	C1
BBB	C1
BBB+	C1
A	C1
	G7
AAA	G1
DE	G7
AAA	C1
A	C1
BBB	C1
A	C1
	G7
BBB+	C1
	G7
NOTES	G1
OTHER	G1
	G7
BBB	C1
BBB-	C1
AAA	G7
BONDS	G1
BBB+	C1
	G7
AAA	G7
B	C2
B-	C2
B-MJ	C2
OTHER	C2
B	C2
B-	C2
B-	C2
BMJ	C2
OTH	C2
OTHER	C2
GNMA	C2
B	C2
A	C1
BBB+	C1
A	C1
AAA	C1
AAA	C1
AAAMJ	C1
	G7
GNMA	C1
AAA	C1
	G7
AAA	EUROPE - NON G7
	G7
BBB	C1

BBB+	C1
	G7
	G7
AAA	G1
A	C1
AAA	C1
BBB	C1
BBB+	C1
A	C1
AA	C1
AAA	C1
	G7
	C1
AAA	C1
BBB	C1
BBB+	C1
	G7
	G7
A	C1
AA	C1
A	C1
BBB	C1
A	C1
	G7
AAA	G1
NOTES	G1
	G7
B	C2
B	C2
OTH	C2
COMMON STOCK	E1
COMMON STOCK	E2
	G7
AAA	G1
DE	G7
BB	C2
BBB	C1
NR	C2
	G7
BBB	C1
	G7
B-	C2
A	C1
BBB	C1
BBB	C1
A	C1
NR	C2
A	C1
AMJ	C1
A	C1
A	CA
B	C2
GNMA	C2
B	C2
B-	C2
OTHER	C2
COMMON STOCK	E3
B	C2
CORPORATE LOANS	TERM/STANDARD
B	C2
B-	C2
B-MJ	C2
OTHER	C2
B	C2
B	C2
ADR	E3
BONDS	G1
CORPORATE LOANS	TERM/STANDARD
BB	C2
BBMJ	C2
BB	C2
BBB	C1
BB-	G2
BB	C2
BBB	C1
B	G1
B	C2
BB	C2
BBB	C1
OTHER	C2
BMJ	C2
B-	G2
NOTES	G1
GNMA	C1
CORPORATE LOANS	TERM/STANDARD
CORPORATE LOANS	TERM/STANDARD
NR	GB
CORPORATE LOANS	TERM/STANDARD
GNMA	C2
CORPORATE LOANS	TERM/STANDARD
A	C1
GNMA	C1
AAA	C1
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
PARTNERSHIP INTEREST	E3
ADR	E2
COMMON STOCK	E2
NR	C2
COMMON STOCK	E1

COMMON STOCK	E1
OTHER	UF
BONDS/NOTES	C1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
BBB+	C1
A	C1
B	C2
B-	C2
BB	C1
BB	C2
BBB	C1
NR	C2
OTHER	C2
B	C2
BB	C1
BBB	C1
NO RATING	C2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
RESTRICT STOCK	UF
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
CORPORATE LOANS	TERM/STANDARD
COMMON STOCK	E3
RESTRICT STOCK	UF
NO RATING	
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
REAL-ESTATE INVES. TRUST	E3
COMMON STOCK	E2
EUROPE - NON G7	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
COMMON STOCK	E1
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
G7 - NON US	E1
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E2

COMMON STOCK	E1
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E3
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
LATIN AMERICAN	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E1
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
UNASSIGNED	E2
NR	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
REAL-ESTATE INVES. TRUST	E2
RIGHTS	E3
FUND UNITS	E1
FUND UNITS	E2
COMMON STOCK	E2



COMMON STOCK	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E1
COMMON STOCK	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
REAL-ESTATE INVES. TRUST	E2
PREFERRED STOCK	E2
ETF	E2
ETF	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
UNASSIGNED	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
FUND UNITS	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
LATIN AMERICAN	E2
FUND UNITS	E2
FUND UNITS	E3
UNASSIGNED	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E3
REAL-ESTATE INVES. TRUST	E2
FUND UNITS	E1
FUND UNITS	E2
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
REAL-ESTATE INVES. TRUST	E2
FUND UNITS	E1
FUND UNITS	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
LATIN AMERICAN	E2
FUND UNITS	E2
FUND UNITS	E3
ADR	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	US
ETF	E2
LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E2
COMMON STOCK	US
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E2

REAL-ESTATE INVES. TRUST	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	US
G7 - NON US	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E2
REAL-ESTATE INVES. TRUST	E3
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	AS
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	US
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	US
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	US
G7 - NON US	E2
PARTNERSHIP INTEREST	E2
COMMON STOCK	E2
COMMON STOCK	E2
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
LATIN AMERICAN	E2
PREFERRED STOCK	E2
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
COMMON STOCK	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
LATIN AMERICAN	E2
PARTNERSHIP INTEREST	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
PREFERRED STOCK	E2
ADR	E2
COMMON STOCK	E2
G7 - NON US	E2
UNASSIGNED	E2
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
LATIN AMERICAN	E2
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
COMMON STOCK	E2
ADR	C1
ADR	E2
CLASS DESTINATION	E1
CLASS DESTINATION	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2

COMMON STOCK	E3
BB	C1
B	C2
OTHER	C2
A	C1
AAA	C1
B	C2
BB	C2
BBB	C1
BBB	C2
GNMA	C2
NR	C2
A	C1
BBB	C1
NO RATING	C2
A	C1
B	C2
NR	G7
	G2
GNMA	C1
	G2
BBB	G2
NR	NON G7
	G2
AMJ	G2
BBB+	G2
NR	G2
NOTES	
BILLS	G1
NOTES	
NOTES	G1
COUPON	G1
BONDS	G1
NOTES	G1
PRIN	G1
TINT	
TINT	G1
BONDS	G1
NOTES	
NOTES	G1
BONDS	G1
NOTES	
NOTES	G1
NOTES	
NOTES	G1
NO RATING	
COMMON STOCK	E2
COMMON STOCK	E3
PREFERRED STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E3
BBB	C1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
PREFERRED STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E3
ASIA - NON G7	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E3
COMMON STOCK	E3
COMMON STOCK	E3
COMMON STOCK	E3
WARRANTS	E3
COMMON STOCK	E2
COMMON STOCK	E3
CLASS DESTINATION	E3
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E3
EQUITY	E3
COMMON STOCK	E3
COMMON STOCK	E1
ADR	E2
ADR	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E1
FUND UNITS	E2
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
REAL-ESTATE INVES. TRUST	E1
REAL-ESTATE INVES. TRUST	E2
REAL-ESTATE INVES. TRUST	E3
FUND UNITS	E1
FUND UNITS	E2
FUND UNITS	E3
COMMON STOCK	E1



A	G7 - JP
AMJ	G7 - JP
A	G7 - JP
AMJ	G7 - JP
A	G7 - JP
AAMJ	G7 - JP
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E3
ADR	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E2
MUTUAL FUND	UF
COMMON STOCK	E2
ADR	E1
CLASS DESTINATION	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
EUROPE - NON G7	E3
FUND UNITS	E1
FUND UNITS	E2
FUND UNITS	E3
EQUITY	E3
PREFERRED STOCK	E3
COMMON STOCK	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E2
COMMON STOCK	C2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E2
PREFERRED STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
ADR	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
ADR	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
G7 - NON US	E2
ADR	E2
CLASS DESTINATION	E2
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E2
FUND UNITS	E2
FUND UNITS	E3
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E1
ADR	E2
COMMON STOCK	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E3

COMMON STOCK E2  
COMMON STOCK E1  
COMMON STOCK E1  
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COMMON STOCK E3  
FUND UNITS E2  
FUND UNITS E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E3  
UNASSIGNED E3  
  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E2  
FUND UNITS E3  
COMMON STOCK E1  
COMMON STOCK E3  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EUROPE - NON G7 E3  
FUND UNITS E1  
ADR E1  
ADR E3  
CLASS DESTINATION E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EUROPE - NON G7 E3  
FUND UNITS E1  
FUND UNITS E2  
FUND UNITS E3  
EQUITY E3  
UNASSIGNED E3  
ADR E2  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E2  
FUND UNITS E3  
EQUITY E3  
ADR E1  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
ADR E1  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E2  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E1  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EUROPE - NON G7 E3  
FUND UNITS E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
EQUITY E3  
ADR E3  
CLASS DESTINATION E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
FUND UNITS E2  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EUROPE - NON G7 E3  
FUND UNITS E1

ADR E1  
ADR E2  
ADR E3  
CLASS DESTINATION E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
EUROPE - NON G7 E3  
G7 - NON US E2  
FUND UNITS E1  
FUND UNITS E2  
FUND UNITS E3  
EQUITY E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E1  
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COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E3  
ADR E2  
COMMON STOCK E1  
COMMON STOCK E1  
COMMON STOCK E2  
ADR E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
G7 - NON US E2  
FUND UNITS E1  
COMMON STOCK E1  
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COMMON STOCK E3  
ADR E1  
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ADR E1  
ADR E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
FUND UNITS E1  
EQUITY E3  
ADR E1  
CLASS DESTINATION E3  
COMMON STOCK E1  
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COMMON STOCK E3  
EUROPE - NON G7 E3  
FUND UNITS E1  
FUND UNITS E2  
EQUITY E3  
ADR E1  
COMMON STOCK E1  
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COMMON STOCK E3  
FUND UNITS E2  
EQUITY E3  
ADR E1  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
COMMON STOCK E1  
COMMON STOCK E2  
COMMON STOCK E3  
ADR E1  
COMMON STOCK E1



FUND UNITS	E2
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E1
EQUITY	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
FUND UNITS	E3
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E1
COMMON STOCK	E3
COMMON STOCK	E1
COMMON STOCK	E2
FUND UNITS	E3
EQUITY	E3
UNASSIGNED	E3
	E3
COMMON STOCK	E1
COMMON STOCK	E2
COMMON STOCK	E3
G7 - NON US	E3
FUND UNITS	E2
FUND UNITS	E3
RIGHTS	E3
OTHER	C2
A	C1
AAA	C1
OTH	C1
OTHER	C1
AAA	C1
COUPON	C1
AAA	C1
AAA	C1
COUPON	C1
OTHER	C2
AAA	EUROPE - NON G7
	G7
	G7
AAA	G1
AAA	G7
DE	G7
G7 - NON US	
NO RATING	G1
	EUROPE - NON G7
A	G2
AA	EUROPE - NON G7
AAA	EUROPE - NON G7
AAA	G7
AAAMJ	EUROPE - NON G7
NR	G7
COUPON	G1
AAA	C2
AAA	G1
AAA	G7
	G7
AAA	G1
AAA	G7
	EUROPE - NON G7
A	EUROPE - NON G7
A2	EUROPE - NON G7
	C1
	G7
A	G7
AA	G7
AMJ	G7
G7 - NON US	
AAA	G7
NR	HK











FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25099	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25431	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25656	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25657	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25658	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27583	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27726	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27808	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27938	SUM AMERICAS
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29548	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	42532	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	43093	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	43094	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	43486	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	46109	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	48007	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49013	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49015	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49025	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49026	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49146	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49281	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49635	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49875	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51410	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51411	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51419	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51421	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51429	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	51429	SUM EUROPE AND
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24312	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	25533	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	45082	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27214	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27463	SUM ASIA
FIN41&FV1- GROSS_UP_13Mar2007	ITS	13-Mar-08 0A80	LB OTC DERIVATIVES INC	51370	SUM AMERICAS
Fails Adjs	ITS	13-Mar-08 00E2	LBHK FUNDINGCAYMANJNO. 1 LIMITED	20171	SUM EUROPE AND
Fin 46 SP Gross Up LMC	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	56305	SUM EUROPE AND
Forward Settlement Date Treasuries	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Forward Settlement Date Treasuries	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23343	SUM AMERICAS
Future Margin House 12020 12050	ITS	13-Mar-08 00U4	LB UK RE HOLDINGS LIMITED	45058	SUM EUROPE AND
GEDS OTC's	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26285	SUM EUROPE AND
GEDS OTC's	ITS	13-Mar-08 0928	LB FINANCE NETHERLANDS ANTILLES BRA	43384	SUM EUROPE AND
INAVDJ REVERSE INCORRECT GROSS ALLOC	ITS	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
ITS Financing Account under EMG Americas (MB Cana	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	22718	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	40822	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0000	LEHMAN BROTHERS INC.	47501	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	20099	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24527	SUM EUROPE AND
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
JV Allocations - NY	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26369	SUM AMERICAS
Kinetix Adjustment	ITS	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	49823	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	40267	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43842	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	46427	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	47583	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	49099	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	50078	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	50102	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	51269	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	20801	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24293	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24514	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24817	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24981	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40391	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40395	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	42507	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	45591	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47663	SUM EUROPE AND
LBIE Derivative MTM	ITS	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47690	SUM EUROPE AND
LBSF Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26213	SUM EUROPE AND
LBSF Derivative MTM	ITS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	41729	SUM EUROPE AND







11081-00015 GP Interest Alaska Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00016 GP Interest Dual Strategies B	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00017 GP Interest Dual Strategies A	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00018 LP Investment Asia Multi Strategies	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00020 LP Investment Ospraie Wingspan	OTH	13-Mar-08 0890	ARS HOLDINGS I LLC	41325	SUM AMERICAS
11081-00022 LP Investment Skybridge	OTH	13-Mar-08 0299	LB I GROUP INC.	95113	SUM AMERICAS
11081-00026 GP Interest Directional Opp Onshore	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 GP Interest Asia U/S Element Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00027 LP Investment Asia U/S Element Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 GP Interest Europe U/S Element Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00028 LP Investment Europe U/S Element Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00046 LP Investment ALLTA Fund	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
11081-00108 LP Investment LV Leverage Plus	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00109 LP Investment Market Neutral U/S Offsh	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00109 LP Investment Market Neutral U/S Onsho	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	21800	SUM AMERICAS
11081-00404 LP Investment LV Income Fund LLC	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11081-00406 LP Investment Credit Arb Offshore	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	48367	SUM AMERICAS
11081-00409 NB Investment Satori Intermediate Fund	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Offshore Fund	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00409 NB Investment Satori Onshore Fund	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95149	SUM AMERICAS
11081-00410 GP Interest Global Macro Onshore	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	46672	SUM AMERICAS
11081-00411 LP Investment GTAA I Offshore	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	46672	SUM AMERICAS
11081-00411 LP Investment GTAA II Offshore	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	46672	SUM AMERICAS
11081-00411 LP Investment in Q Fund	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	46672	SUM AMERICAS
11081-00415 LP Investment in LV Credit Select Fund	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
11083 - Eagle Energy Inventory	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
11083 - US Commodities - Derivatives	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
12040 Other Assets - Princ & interest	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12340 - CDO America Cash Collateral	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
12340 - Rate Deriv Amer Cash Collateral Rec	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
12340 - Rate Derivatives Europe Cash Collateral R	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29478	SUM EUROPE AND
12340 - SP Amer Trading Cash Collateral Rec	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
12340 - US Commodities - Other Receivables	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
12450 Other Assets - P&I Dividends	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12460 - EQTY Employee Loans	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
12460 - FID Employee Loans	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
12460 - IBD Employee Loans	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
12470 - Eagle Energy Other Receivables	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
12630 Money Brokering Fees/Rebates	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
13020-0071 - (LB Bank FHLB Stook-MTM LBB) per Trud	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	29213	SUM AMERICAS
14020 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14020/30 - Cohane Rafferty (Other Assets) - JV w/	OTH	13-Mar-08 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
14020/30 - Cohane Rafferty (Other Assets) JV with	OTH	13-Mar-08 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
14025 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14030 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14040 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14520 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14525 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
14530 - Eagle Energy PPE	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75631	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
15c3 Lockup	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
15c3-3 Lockup - MTS Reverses	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23369	SUM AMERICAS
15c3-3 Lockup - Reverses	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75401	SUM AMERICAS
16022 - Eagle Energy Deferred Expenses	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
16035 - Eagle Energy Deferred Expenses	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
16040 - Eagle Energy Deferred Expenses	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
17610 - Cohane Rafferty (Goodwill) - JV w/ Mortgage	OTH	13-Mar-08 0A60	COHANE RAFFERTY LLC	87840	SUM AMERICAS
17610 - Cohane Rafferty (Goodwill) JV with IBD	OTH	13-Mar-08 0A60	COHANE RAFFERTY LLC	29422	SUM AMERICAS
17610 - Eagle Energy Goodwill	OTH	13-Mar-08 0C63	EAGLE ENERGY PARTNERS 1 LP	49305	SUM AMERICAS
ALS Cash	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	56230	SUM AMERICAS
ALS Other Assets	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	56230	SUM AMERICAS
AMTS Seg - Mutual Funds - a/c 1011600010 (Kleber)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
AMTS Seg-Cash SS FDS - a/c 1011000020	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
ARS Seed Money Investments	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	41396	SUM AMERICAS
Allocating to G/L (FAS 140)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Allocation to G/L (Goodwill)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Aquiline Financial Investment - a/c 11081	OTH	13-Mar-08 0299	LB I GROUP INC.	41789	SUM AMERICAS
BRWSRR-FV-1-JP 104 GOV_SHORT1BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 104 GOV_SHORT1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBBB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 130 NON_JGBRR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 155 GOV_SWAP1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 166 GOV_OPT1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 167 GOV_OPT2BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 167 GOV_OPT2RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 177 GOV_PROP1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 180 GOV_SHORT2BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 180 GOV_SHORT2RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 183 GOV_JRBB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP 183 GOV_JRRR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV-1-JP FF Asia 074000282	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV-1-JP FF Asia BB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia BOND BORROW FIN 41 CORRECTI	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
BRWSRR-FV-1-JP FF Asia RR	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
BRWSRR-FV1-JP 104 GOV_SHORT1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 130 NON_JGBRR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 155 GOV_SWAP1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24372	SUM ASIA
BRWSRR-FV1-JP 166 GOV_OPT1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 167 GOV_OPT1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 177 GOV_PROP1RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-JP 180 GOV_SHORT2RR	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
BRWSRR-FV1-StatArb Regionalization	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
BRWSRR-FV1-TPB Regionalization	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA
BRWSRR-FV1-US Regionalise to Asia - TPB	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24385	SUM ASIA
BS Cushion - Borrows	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS

BS Cushion - Longs	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BS Cushion - Reverses	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
BSALLO-FV1-GB TPB regionalization Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23152	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	25507	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77411	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Borrow vs. Cash	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Borrow vs. Cash- Institutional Stock Loan - Americ	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Boston SAS 70	OTH	13-Mar-08 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	43045	SUM AMERICAS
CASHAB-FV1- ZZ ChinaQFII (SynPB) CAB 07-Mar	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (SynPB) CAB 29-Feb	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 07	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Corp residual) CAB 29	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 07-Mar	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (EQ Strategies) CAB 29-Feb	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (NonJpn Cash) CAB 07-Mar	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
CASHAB-FV1- ZZ ChinaQFII (NonJpn Cash) CAB 29-Feb	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 07-Mar	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1- ZZ Residual (EQ Corp) CAB 29-Feb	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	24384	SUM ASIA
CASHAB-FV1-KR LBIE Seoul (Deriv)	OTH	13-Mar-08 091C	LBIE SEOUL SECURITIES BRANCH	41079	SUM ASIA
CASHAB-FV1-ZZ (FID Corp residual)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	26660	SUM ASIA
CASHBORROWS ALLOCN_13MAR2007	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
CASHBORROWS ALLOCN_13MAR2007	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE AND
CDO FAS140 Gross Up	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE AND
CDO FAS140 Gross Up	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42982	SUM ASIA
CDO FIN 46 Gross Up	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29730	SUM EUROPE AND
CDO FIN 46 Gross Up	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42345	SUM AMERICAS
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42982	SUM ASIA
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42982	SUM ASIA
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42982	SUM ASIA
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CDO Regionalisation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48087	SUM AMERICAS
CFD Reallocation from TPB to Synthetic Financing	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
CFU RR/RE transfer with EFG	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
CMC listed options GEDS STR Vol	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
CMC listed options QUEST FLOW Vol	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
Cameo (Cash Collateral Pledged)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Campus Door - Goodwill	OTH	13-Mar-08 0C29	CAMPUS DOOR	49746	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Cash Borrows Stat Arb - regionalisation to Amer	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE AND
Cash Borrows Stat Arb - regionalisation to Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE AND
Cash Borrows TPB - re-allocation of CFD Borrows to	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Cash Borrows TPB - regionalisation	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Cash Borrows TPB - regionalisation to Am	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Cash Borrows TPB - regionalisation to Amer	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Cash Borrows TPB - regionalisation to As	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78123	SUM ASIA
Chicago SAS 70	OTH	13-Mar-08 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40037	SUM AMERICAS
Collateral Pledged	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE AND
Collateralized Lending Allocation Entity 061	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Convertibles/Flow/Structured JV	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	51308	SUM AMERICAS
Convertibles/Flow/Structured JV	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	51308	SUM AMERICAS
Convertibles/Flow/Structured JV	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	51328	SUM AMERICAS
Convertibles/Flow/Structured JV	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	51328	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Equity Syndicate Longs	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
Equity Syndicate Longs	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27646	SUM AMERICAS
Equity Syndicate Longs	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	24835	SUM AMERICAS
Equity/REO Gross up - Lehman Housing Consolidated	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	41575	SUM AMERICAS
F/X Customer Receivable a/c 12210	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LB Japan a/c 11083-00004	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBCC a/c 11083-00004	OTH	13-Mar-08 0060	LB COMMERCIAL CORPORATION	23331	SUM AMERICAS
F/X Forwards LBI a/c 11083-00004	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBIE a/c 11083-00004	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27731	SUM AMERICAS
F/X Forwards LBSF a/c 11083-00004	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
FAILS& PB reclass Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FAILS& StatArb reclass Asia	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS 133 (Hedging - Derivative MTM)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
FAS 140 Adjustment	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
FAS 140 Muni Gross-up (RIBCO)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00114	SUM AMERICAS
FAS 140 Muni Gross-up (RIBCO)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	25660	SUM AMERICAS
FAS 140 Muni Gross-up (RIBCO)	OTH	13-Mar-08 0498	RIBCO LLC	56056	SUM AMERICAS
FAS 140 SP Gross Up SPML - ES0704	OTH	13-Mar-08 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE AND
FAS133-FV1-CN China B Bk SSS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-IN Indian Bk GDR	OTH	13-Mar-08 0B79	LB INVESTMENT MGMT COMPANY LTD	46520	SUM ASIA
FAS133-FV1-IN Indian Bk SSS	OTH	13-Mar-08 0B79	LB INVESTMENT MGMT COMPANY LTD	46520	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-JP Stat Arb Bal Sheet Adj.	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
FAS133-FV1-KR Korean Bk SSS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40130	SUM ASIA
FAS133-FV1-TW Taiwan Bk SSS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	42196	SUM ASIA
FAS133-FV1-ZZ Eq Strud LBAC Net Assets	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV1-ZZ Eq Strud LBAC Net Liabilities	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27215	SUM ASIA
FAS133-FV1-ZZ Eq Strud LBCCA Net Assets	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Eq Strud LBCCA Net Liabilities	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV1-ZZ Flow LBIE Net Assets	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV1-ZZ Flow LBIE Net Liabilities	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV1-ZZ Flow LBHCII Net Assets	OTH	13-Mar-08 0B79	LB INVESTMENT MGMT COMPANY LTD	45527	SUM ASIA

FAS133-FV1-ZZ Flow LBHCII Net Liabilities	OTH	13-Mar-08 0879	LB INVESTMENT MGMT COMPANY LTD	45527	SUM ASIA
FAS133-FV1-ZZ Struct LBCCA Net Assets	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV1-ZZ Struct LBCCA Net Liabilities	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Assets + Net Liabil	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBF Net Liabilities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Seoul Net Assets + Net	OTH	13-Mar-08 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV1-ZZ Warrants LBIE Seoul Net Liabilities	OTH	13-Mar-08 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS133-FV2-US CDO Derivative MTM - LBSF	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42982	SUM ASIA
FAS133-FV2-US HGC Derivative MTM - LBIE	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29716	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM Derivative	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
FAS133-FV2-ZZ LBSFSWAPMTM Derivative	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Assets	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBCCA Net Liabilities	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBIE Net Assets	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Eq Struct LBIE Net Liabilities	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27192	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Assets	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBF Net Liabilities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20382	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Assets	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Flow LBIE Net Liabilities	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22629	SUM ASIA
FAS133-FV2-ZZ Prop LBAC Net Liabilities	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	27180	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Assets	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Prop LBF Net Liabilities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Assets	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBCCA Net Liabilities	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20131	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Assets	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Struct LBF Net Liabilities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Assets + Net Liabil	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBF Net Liabilities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	48064	SUM ASIA
FAS133-FV2-ZZ Warrants LBIE Seoul Net Assets + Net	OTH	13-Mar-08 091C	LBIE SEOUL SECURITIES BRANCH	42351	SUM ASIA
FAS140 Gross up - a/c GAJB 11061	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23707	SUM EUROPE
FAS140 Not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
FAS140 Not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
FAS140 Not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29700	SUM EUROPE AND
FAS140-FV1-GB Not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
FASB94-FV1-KR Woori I --- Inventory KRW	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori I --- Inventory KRW	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV2-KR Woori IV --- Inventory KRW	OTH	13-Mar-08 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KR Woori I --- Inventory KRW	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
FASB94-FV3-KR Woori II --- Inventory	OTH	13-Mar-08 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
FASB94-FV3-KR Woori IV --- Inventory KRW	OTH	13-Mar-08 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
FASB94-FV3-KRW Woori V --- Inventory	OTH	13-Mar-08 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
FID Future Net BS Cust Receivable 12210	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
FID PCS Margin Debits (TMS)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	29354	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated	OTH	13-Mar-08 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	24667	SUM AMERICAS
FIN 46 - Lehman Housing Consolidated - a/c 110	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	28791	SUM AMERICAS
FIN418-FV1 - GROSS_UP_13Mar2007	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	28885	SUM AMERICAS
FIN46 gross up	OTH	13-Mar-08 0844	NB ASSET MGMT INC (NAMNB)	44764	SUM AMERICAS
FIN46R-FV2-ZZ CLN BS	OTH	13-Mar-08 013C	HORIZON II INTERNATIONAL LTD	43834	SUM ASIA
FRL 50:50 FID:EQT	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	25946	SUM EUROPE AND
FRL 50:50 FID:EQT	OTH	13-Mar-08 0929	LCPI LONDON BRANCH	21863	SUM EUROPE AND
FRL 50:50 FID:EQT	OTH	13-Mar-08 2346	BANKING MODEL ADJUSTMENTS	45723	SUM EUROPE AND
FRL 50:50 FID:EQT	OTH	13-Mar-08 2346	BANKING MODEL ADJUSTMENTS	00899	SUM EUROPE AND
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24206	SUM ASIA
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24552	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	26678	SUM EUROPE AND
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	29454	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Fails - True up MTS Fails	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Fails - True up MTS Fails	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Fails PB - Non GFS fails for upload	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Fails Stat Arb - regionalisation Aisa	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE AND
Fails Stat Arb - regionalisation US	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Fails Stat Arb - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29966	SUM EUROPE AND
Fails TPB - regionalisation Aisa	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Fails TPB - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Fails TPB - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Firm Short Credit (RR Allocation - ITS)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
Firm Short Credit (RR Allocation - MTS)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00176	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20241	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	72331	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	24842	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26534	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	40069	SUM ASIA
Future Margin House 12020 12050	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20384	SUM ASIA
Future Margin House 12020 12050	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24719	SUM EUROPE AND
Future Margin House 12020 12050	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29793	SUM ASIA
Future Margin House 12020 12050	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
Future Margin House 12020 12050	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49011	SUM ASIA
Future Margin House 12020 12050	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
Future Margin House 12020 12050	OTH	13-Mar-08 0362	LEHMAN HOUSING CAPITAL INC.	26674	SUM AMERICAS
Future Margin House 12020 12050	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
G/L Others (excludes Cash & Goodwill)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
G477 - Firm Short Credit applied to Borrowes.	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Long OTC's	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	20239	SUM AMERICAS
GEDS Intra-company Netdowns (LBF) Short OTC's	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS

GEDS Intra-company Netdowns (LBIE) Long OTC's	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LBIE) Short OTC's	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27555	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Long OTC's	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	25737	SUM AMERICAS
GEDS Intra-company Netdowns (LOTC) Short OTC's	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	51339	SUM AMERICAS
GenNX 360 Investment - a/c 11801	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	40300	SUM AMERICAS
Good Faith - Cash Cmnty Clr Dep - a/c 1021000150	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Guarant Dep - a/c 1021500012	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Good Faith - US Treas Mrgn Dep - a/c 1021500020	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00266	SUM AMERICAS
Goodwill (Other)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
Grange Securities - Goodwill	OTH	13-Mar-08 007D	LEHMAN BROTHERS AUSTRALIA LTD	96599	SUM AMERICAS
Grange enhanced cash fund gross up	OTH	13-Mar-08 032D	LB AUSTRALIA FINANCE PTY LTD	42932	SUM ASIA
Greentech Investment - a/c 11081	OTH	13-Mar-08 0299	LB I GROUP INC.	40566	SUM AMERICAS
Gulfmark Investment - a/c 11081	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	23595	SUM AMERICAS
IBD - Bvidean FAS157-Level 3	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	50719	SUM AMERICAS
IBD - FAS157-Level 3	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25236	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	29093	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	42142	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	20979	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	41277	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	25144	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	25238	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	25242	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	25250	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	29095	SUM AMERICAS
IBD FRL split 50/25/25 with Eqty, FID and IBD	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	42139	SUM AMERICAS
IM Forgivable Loans Carry - Equity ICG-WFC	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgivable Loans Carry - Investment Mgmt Execu	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
IM Forgivable Loans Carry - Liberty View	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44307	SUM AMERICAS
IM Forgivable Loans Carry - NB Fixed Income Mgmt	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44601	SUM AMERICAS
IM Forgivable Loans Carry - RR Advisors Rubin PIM	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgivable Loans Carry - Straus/Schwartz Group	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
IM Forgivable Loans Carry - Sum PIM	OTH	13-Mar-08 0842	NEUBERGER BERMAN LLC (LLCNB)	44153	SUM AMERICAS
INVADJ -FV1-JP071006076 I ADJ	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43721	SUM ASIA
INVADJ -FV1-JP0710093S1 225-YEN FUNDING ADJ	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	45054	SUM ASIA
INVADJ -FV1-JP074000274 325 - F027 YEN FUN ADJ	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP074000282 317 - M28 TKY MATC ADJ	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40068	SUM ASIA
INVADJ -FV1-JP077004166 139 - C010 COLLATERAL A/C	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-JP077004182 125 - F010 YEN FUNDING BS	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-JP077004190 118 - M013 SECURED MATCHE	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	43948	SUM ASIA
INVADJ -FV1-US Tsy GOV JV Allocation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22670	SUM ASIA
INVADJ -FV1-US Tsy GOV JV Allocation	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26786	SUM ASIA
INVADJ FV3 MCD Alloc to STF (RMBS)	OTH	13-Mar-08 077C	LIBERTUS JUTAKU LOAN K.K.	21745	SUM ASIA
INVADJ FV3 MCD Alloc to STF (RMBS)	OTH	13-Mar-08 077C	LIBERTUS JUTAKU LOAN K.K.	45089	SUM ASIA
INVADJ GFS ADJ Australia Equity	OTH	13-Mar-08 027D	LB RE AUSTRALIA COMMERCIAL PTY LTD	41784	SUM ASIA
INVADJ GFS ADJ Australia PL	OTH	13-Mar-08 027D	LB RE AUSTRALIA COMMERCIAL PTY LTD	41784	SUM ASIA
INVADJ GFS ADJ China Equity	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ China Equity	OTH	13-Mar-08 027C	SH JASMINE 1 LTD	43905	SUM ASIA
INVADJ GFS ADJ China Equity	OTH	13-Mar-08 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
INVADJ GFS ADJ China PL	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ HK Equity	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ HK PL	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
INVADJ GFS ADJ India Equity	OTH	13-Mar-08 079A	ASIA INDO OPPORTUNITY II LTD	46656	SUM ASIA
INVADJ GFS ADJ India PL	OTH	13-Mar-08 042D	LB HYDERABAD INVESTMENTS I LLC	56198	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 011D	PEGASUS Y.K.	42570	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 012D	PERSEUS Y.K.	50763	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 0254	PLUTO REALTY Y.K.	23039	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 038C	YK SHINNO	20388	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 042C	DAISY YK	40861	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 048C	JASMINE YK	20387	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	42826	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
INVADJ GFS ADJ JAPAN Equity	OTH	13-Mar-08 062C	LUNAR CONSTELLATION LIMITED PARTNER	20399	SUM ASIA
INVADJ GFS ADJ JAPAN PL	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	25028	SUM ASIA
INVADJ GFS ADJ Japan Equity	OTH	13-Mar-08 008D	ARGO Y.K.	42571	SUM ASIA
INVADJ GFS ADJ Korea PL	OTH	13-Mar-08 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Korea Equity	OTH	13-Mar-08 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
INVADJ GFS ADJ Korea PL	OTH	13-Mar-08 074A	MAEVHA K-STARS LTD	29374	SUM ASIA
INVADJ GFS ADJ Philippines Equity	OTH	13-Mar-08 026C	QUANTA ASSET COMPNAY LIMITED	43872	SUM ASIA
INVADJ GFS ADJ Singapore Equity	OTH	13-Mar-08 065B	LB INVESTMENT'S PTE LTD - NEW	47970	SUM ASIA
INVADJ GFS ADJ Singapore Equity	OTH	13-Mar-08 065B	LB INVESTMENT'S PTE LTD - NEW	47970	SUM ASIA
INVADJ GFS ADJ Thailand Equity	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ Thailand Equity	OTH	13-Mar-08 023B	SAMUI HOTEL 1 COMPANY LIMITED	46413	SUM ASIA
INVADJ GFS ADJ Thailand Equity	OTH	13-Mar-08 027B	PACIFIC ESTATE DEVELOPMENT LIMITED	46417	SUM ASIA
INVADJ GFS ADJ Thailand PL	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	13-Mar-08 0125	THAI STRATEGIC ASSET FUND/ PTG	29136	SUM ASIA
INVADJ GFS ADJ ThailandEquity	OTH	13-Mar-08 036B	BANGKOK OFFICE 2 COMPANY LIMITED	46675	SUM ASIA
INVADJ GFS ADJ Vietnam Equity	OTH	13-Mar-08 0125	THAI STRATEGIC ASSET FUND/ PTG	29136	SUM ASIA
INVADJ GFS ADJ japan PL	OTH	13-Mar-08 073A	LB COMMERCIAL MORTGAGE K.K.	29694	SUM ASIA
INVADJ GFS ADJ malaysia PL	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
INVADJ GFS ADJ malaysia PL	OTH	13-Mar-08 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
INVADJ-FV2-ZZ CDO Timing & Reserves	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29442	SUM ASIA
INVADJ-FV2-ZZ HGC Timing & Reserves	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75213	SUM ASIA
INVADJ-FV3-MCD JAPAN Alloc to STF	OTH	13-Mar-08 077C	LIBERTUS JUTAKU LOAN K.K.	21923	SUM ASIA
ITS Financing Account under EMG Americas (EMG)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	23259	SUM AMERICAS
ITS Financing Account under EMG Americas (MB Corp)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24787	SUM AMERICAS
Invest in Spinnaker (13020)	OTH	13-Mar-08 01H1	SAIL INVESTOR (UK) LTD	47878	SUM EUROPE AND
Invest in Synergy (13020)	OTH	13-Mar-08 00C1	LEHMAN BROTHERS (CAYMAN ISLANDS)LTD	44000	SUM EUROPE AND
Investment in DE Shaw (13020)	OTH	13-Mar-08 0C40	ARS HOLDINGS II LLC	51120	SUM AMERICAS
Investment in Milestone	OTH	13-Mar-08 0827	LEHMAN WEALTH SERVICES HOLDINGS LLC	43463	SUM AMERICAS
Investment in NYSE	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
Investment in Ospraie (13020)	OTH	13-Mar-08 0890	ARS HOLDINGS I LLC	41325	SUM AMERICAS

Investment in Partnership & JV	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78501	SUM AMERICAS
JGBCC&FV1-JP Cash at bank	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24348	SUM ASIA
JV Alloc	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE AND
JV Alloc	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22544	SUM EUROPE AND
JV Alloc	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE AND
JV Alloc	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	25343	SUM EUROPE AND
JV Alloc	OTH	13-Mar-08 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	13-Mar-08 0299	LB I GROUP INC.	43097	SUM AMERICAS
JV Alloc	OTH	13-Mar-08 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Alloc	OTH	13-Mar-08 0A55	STOCKHOLM INVESTMENTS LIMITED	29347	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20965	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23981	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	40319	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	45471	SUM EUROPE AND
JV Allocations - NY	OTH	13-Mar-08 0299	LB I GROUP INC.	28478	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0299	LB I GROUP INC.	28478	SUM AMERICAS
JV Allocations - NY	OTH	13-Mar-08 0299	LB I GROUP INC.	28478	SUM AMERICAS
JV Split between Fund Deriv and Equities	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
JV Split between Fund Deriv and Equities	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	51386	SUM AMERICAS
JV Split between Fund Deriv and Equities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	21525	SUM AMERICAS
JV Split between Fund Deriv and Equities	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	51387	SUM AMERICAS
LB Bankhaus, LCPI, & others	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
LBF Master netdown number FLOW Vol	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE AND
LBF Master netdown number STR Vol	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
LBF Master netdown number YE	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE AND
LBH Treasury WRST Money Markets - Domestic -	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
LBIE Derivatives	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23635	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24015	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24535	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24644	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	46477	SUM AMERICAS
LBIE Derivatives	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47815	SUM AMERICAS
LBIE Derivatives (Distressed)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22261	SUM AMERICAS
LBIE Derivatives (HY-SCT)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	43233	SUM AMERICAS
LBIE Derivatives (Primary Managed)	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23526	SUM AMERICAS
LBIE Derivatives (Secondary CDO)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	22273	SUM AMERICAS
LBIE Derivatives - Exotic Options - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29069	SUM AMERICAS
LBIE Derivatives - Fund Derivatives - a/c 1108	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	21527	SUM AMERICAS
LBIE Derivatives - US Long Options	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77331	SUM AMERICAS
LBIE Derivatives - US Swaps	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	72411	SUM AMERICAS
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	25267	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29727	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29729	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	40308	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42518	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43159	SUM EUROPE AND
LBSF Derivative MTM	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	51269	SUM EUROPE AND
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22235	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22415	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22416	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	22417	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	25588	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	25996	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26127	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	27327	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	28578	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	28592	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29346	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29379	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	29448	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	42171	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43258	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48052	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	48112	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	50047	SUM AMERICAS
LBSF Derivative MTM - a/c 11083	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21580	SUM AMERICAS
LP investment in LibertyView	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	95107	SUM AMERICAS
Lehman Paper Extinguishment	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE AND
Lehman Paper Placeholder	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
Lehman Paper Placeholder	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	50422	SUM AMERICAS
Lehman Paper Placeholder	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	51401	SUM AMERICAS
Lehman Paper Placeholder	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24259	SUM ASIA
Lincoln Capital Goodwill	OTH	13-Mar-08 0A97	LEHMAN BROTHERS ASSET MANAGEMNT LLC	40028	SUM AMERICAS
Listed Opn EUREX netdown FLOW Vol	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
Listed Opn EUREX netdown STR Vol	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
Listed Opn LIFFE netdown FLOW Vol	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
Listed Opn LIFFE netdown STR Vol	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
Long Inv TPB - regionalisation Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Long Inv TPB - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
Long Inv TPB - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29326	SUM AMERICAS
MARGIN - Cash&Carry NY report as of 28-Feb	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	25532	SUM ASIA
MARGIN - Portfolio NY report as of 28-Feb	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	26266	SUM ASIA
MARGIN - Struct Vol NY report as of Feb 07	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24244	SUM ASIA
MARGIN-FV1- ZZ JSCC (Jpn Cash)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC (Port)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ JSCC (Stat Arb)	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ JSCC (Struct Vol)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA

MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ JSCC Fixed Req Seisan Kikin	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ LBJ to TSE/OSE 07-Mar	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
MARGIN-FV1- ZZ OSE (Jpn Cash)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ OSE (Port)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ OSE (StatArb)	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ OSE (Struct Vol)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MARGIN-FV1- ZZ TSE (Jpn Cash)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	27989	SUM ASIA
MARGIN-FV1- ZZ TSE (Port)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	22281	SUM ASIA
MARGIN-FV1- ZZ TSE (StatArb)	OTH	13-Mar-08 0370	LB ASIA CAPITAL COMPANY	25141	SUM ASIA
MARGIN-FV1- ZZ TSE (Struct Vol)	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24329	SUM ASIA
MM Fund - DBS A/C 11050 LBDP/0486	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MM Fund - DBS A/C 11050 LBF/0327	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77471	SUM AMERICAS
MORTGAGE TBA'S - a/c 11083	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	40345	SUM AMERICAS
Margin Debit	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	70721	SUM AMERICAS
Margin Debit I/C	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
Margin Lending	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Money Market - Treasury (0B43)	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
Money Market Investment	OTH	13-Mar-08 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Money Market Investment	OTH	13-Mar-08 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Money Market Investment	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Money Market Investment	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
Mooney - Firm Short Credit applied to Borrows.	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
Municipals Treasury Assets (Treasury BUYS Munis)	OTH	13-Mar-08 0B43	NEUBERGER BERMAN MGMT INC (MGTNB)	44357	SUM AMERICAS
NB Funds (NBM) Seed Money Investments	OTH	13-Mar-08 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
NB Margin Debits	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NB Non-cash investment (Goodwill)	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	71338	SUM AMERICAS
NB cash investment (Goodwill)	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44732	SUM AMERICAS
NBLLC Seed Money Investments	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	48209	SUM ASIA
NETMDR StatArb Regional Reclass Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
NETMDR TPB Regional Reclass Asia	OTH	13-Mar-08 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Net Fixed Assets	OTH	13-Mar-08 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Net Fixed Assets	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Net Fixed Assets	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS
Net Fixed Assets	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Neuberger Borrows Intercompany (reduce ISL)	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	40911	SUM AMERICAS
New York SAS 70	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	00306	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23678	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23905	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24381	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27647	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27778	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	29194	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	42136	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	42244	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	42418	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	42423	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	43166	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	47503	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	47576	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75291	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75511	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77001	SUM AMERICAS
OCC Options Netting	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77441	SUM AMERICAS
OFFINV - FV3 - GFS Japan Brokerage	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	22401	SUM ASIA
OFFINV - FV3 - GFS Japan Brokerage	OTH	13-Mar-08 022D	HERCULES KK	49044	SUM ASIA
OFFINV - FV3 - MCD Allocation	OTH	13-Mar-08 041B	KOREA CENTRAL MORTGAGE INC	45087	SUM ASIA
OFFINV - FV3 - Princ Finance Asia	OTH	13-Mar-08 0284	GLOBAL THAI PROPERTY FUND	26709	SUM ASIA
OFFINV - FV3 - Thailand Structured Finance	OTH	13-Mar-08 0284	GLOBAL THAI PROPERTY FUND	26709	SUM ASIA
OFFINV GFS ADJ HK Other	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	20020	SUM ASIA
OFFINV GFS ADJ Indonesia NPL	OTH	13-Mar-08 0492	REVIVAL HOLDINGS LIMITED	28598	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 003B	HILLS FUNDING I, LTD	25862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 034C	TL III ASSET MANAGEMENT CO. LTD	40772	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 039C	Y.K.PARK FUNDING	40858	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 043C	Y.K.SBB FUNDING	40862	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN NPL	OTH	13-Mar-08 074C	YK DUCKHORN	21541	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	22487	SUM ASIA
OFFINV GFS ADJ JAPAN Other	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	43642	SUM ASIA
OFFINV GFS ADJ JAPAN REO	OTH	13-Mar-08 0267	ORCA INTERNATIONAL YK	26535	SUM ASIA
OFFINV GFS ADJ Japan NPL	OTH	13-Mar-08 068C	Y.K.TOWER FUNDING	46474	SUM ASIA
OFFINV GFS ADJ JapanOther	OTH	13-Mar-08 0495	SUNRISE FINANCE CO., LTD	42621	SUM ASIA
OFFINV GFS ADJ KOREA Other	OTH	13-Mar-08 023A	GKI DEVELOPMENT INC.	28693	SUM ASIA
OFFINV GFS ADJ Korea NPL	OTH	13-Mar-08 004D	OWL HOLDINGS I INC.	56010	SUM ASIA
OFFINV GFS ADJ Korea NPL	OTH	13-Mar-08 030D	OWL HOLDINGS II INC	41739	SUM ASIA
OFFINV GFS ADJ MALAYSIA NPL	OTH	13-Mar-08 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Philippines REO	OTH	13-Mar-08 028C	QUANTA ASSET COMPNAY LIMITED	43872	SUM ASIA
OFFINV GFS ADJ Philippines NPL	OTH	13-Mar-08 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Philippines Other	OTH	13-Mar-08 059C	PHILIPPINE INVEST ONE (SPV-AMC) INC	41479	SUM ASIA
OFFINV GFS ADJ Singapore Other	OTH	13-Mar-08 065B	LB INVESTMENTS PTE LTD - NEW	47970	SUM ASIA
OFFINV GFS ADJ TAIWAN NPL	OTH	13-Mar-08 076A	LB INVESTMENTS JAPAN INC	29695	SUM ASIA
OFFINV GFS ADJ TAIWAN REO	OTH	13-Mar-08 034C	TL III ASSET MANAGEMENT CO. LTD	40772	SUM ASIA
OFFINV GFS ADJ TAIWAN REO	OTH	13-Mar-08 087A	TL I ASSET MANAGEMENT CO LTD	29955	SUM ASIA
OFFINV GFS ADJ Thailand NPL	OTH	13-Mar-08 014A	THAILAND OPPORTUNITY FUND	43390	SUM ASIA
OFFINV GFS ADJ Thailand Other	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	46888	SUM ASIA
OFFINV GFS ADJ taiwan NPL	OTH	13-Mar-08 034C	TL III ASSET MANAGEMENT CO. LTD	40772	SUM ASIA
OFFINV GFS ADJ taiwan NPL	OTH	13-Mar-08 087A	TL I ASSET MANAGEMENT CO LTD	42563	SUM ASIA
OFFINV-FV1-KR Kumho JV deal	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	29318	SUM ASIA
OFFINV-FV2-DAEWOO ENGINEERING &SHR	OTH	13-Mar-08 070B	MERIT, LLC	42920	SUM ASIA
OFFINV-FV2-DAEWOO Put options (not in GFS BS repo	OTH	13-Mar-08 070B	MERIT, LLC	42920	SUM ASIA
OFFINV-FV2-CAPITAL STRATEGIC IN CONV BOND 2 %12Jul	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
OFFINV-FV2-CAPITAL STRATEGIC INSHR	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
OFFINV-FV2-CAPITAL STRATEGIC INVESTMENT LTD	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	42556	SUM ASIA
OFFINV-FV2-Cosmo JV deal	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	29314	SUM ASIA
OFFINV-FV2-JP LBCYK --- Inventory (Performing/Sub	OTH	13-Mar-08 043A	LBC YK	28386	SUM ASIA
OFFINV-FV2-KR Woori I --- Inventory KRW	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA

OFFINV-FV2-SAC PEI LUXCO II	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	50634	SUM ASIA
OFFINV-FV2-SAC PEI LUXCO II SHR	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	50634	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Distressed)	OTH	13-Mar-08 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCCIII --- Inventory (Performing/Su	OTH	13-Mar-08 012C	LB CAPITAL CORPORATION III	43848	SUM ASIA
OFFINV-FV3-JP LBCYK --- Inventory (Performing/Sub	OTH	13-Mar-08 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JP: LBCYK --- Inventory (Distressed)	OTH	13-Mar-08 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-JPY-LBCYK --- Inventory (New Finance/Or	OTH	13-Mar-08 043A	LBC YK	28386	SUM ASIA
OFFINV-FV3-KR LBAYK --- Inventory (Distressed)	OTH	13-Mar-08 037A	L.B.A YK	28387	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory KRW	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori I --- Inventory USD	OTH	13-Mar-08 097A	WOORI LB 1ST ASSET SECUR SPEC CO LT	25778	SUM ASIA
OFFINV-FV3-KR Woori II --- Inventory	OTH	13-Mar-08 002C	WOORI LB SECOND ASSET SECUR SPEC CO	40172	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory KRW	OTH	13-Mar-08 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori IV --- Inventory USD	OTH	13-Mar-08 004C	WOORI LB FOURTH ASSET SECUR SPEC CO	40174	SUM ASIA
OFFINV-FV3-KR Woori V --- Inventory KRW	OTH	13-Mar-08 014B	WOORI LB 5TH ASSET SECUR SPEC CO LT	43246	SUM ASIA
OFFINV-FV3-TH TDF --- Inventory	OTH	13-Mar-08 0337	THAI DEVELOPMENT FUND	28137	SUM ASIA
OTC/Swaps in GEDS (LBBL)	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE AND
OTC/Swaps in GEDS (LBBL)	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE AND
OTC/Swaps in GEDS (LBF)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	40783	SUM EUROPE AND
OTC/Swaps in GEDS (LBFN)	OTH	13-Mar-08 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE AND
OTC/Swaps in GEDS (LBFN)	OTH	13-Mar-08 0928	LB FINANCE NETHERLANDS ANTILLES BRA	40777	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24482	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24801	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	40785	SUM EUROPE AND
OTC/Swaps in GEDS (LBIE)	OTH	13-Mar-08 0920	LB BANKHAUS LONDON BRANCH	27552	SUM EUROPE AND
OTC/Swaps in GEDS (LOTC)	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE AND
OTC/Swaps in GEDS (LOTC)	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	43704	SUM EUROPE AND
Other Assets - Customer Receivable	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Other	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
Other Assets - Other	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	78011	SUM AMERICAS
Other Assets - Segregated Assets	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	22134	SUM AMERICAS
PE - COI - FAS157-Level 2	OTH	13-Mar-08 0299	LB I GROUP INC.	21710	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	21710	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	24890	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	47745	SUM EUROPE AND
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	47758	SUM ASIA
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0A24	LEHMAN BROS. COMM. ASSOCIATES INC.	27867	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0A38	LEHMAN BROTHERS OFFSHORE COMM ASSOC	28388	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0B55	LB COMMUNICATIONS CAPITAL PART I LP	43517	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C31	LB CO-INVEST CAP PARTNERS	47746	SUM EUROPE AND
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C31	LB CO-INVEST CAP PARTNERS	47755	SUM ASIA
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C31	LB CO-INVEST CAP PARTNERS	50027	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C32	LB CAYMAN GP, LTD.	47747	SUM EUROPE AND
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C32	LB CAYMAN GP, LTD.	47756	SUM ASIA
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C32	LB CAYMAN GP, LTD.	49759	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C33	LB CO-INVEST ASSOCIATES LLC	47748	SUM EUROPE AND
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C33	LB CO-INVEST ASSOCIATES LLC	47757	SUM ASIA
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C33	LB CO-INVEST ASSOCIATES LLC	50048	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C47	LB CO-INVEST GROUP FUND	48398	SUM AMERICAS
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C47	LB CO-INVEST GROUP FUND	50761	SUM ASIA
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C47	LB CO-INVEST GROUP FUND	53038	SUM EUROPE AND
PE - COI - FAS157-Level 3	OTH	13-Mar-08 0C74	LB BAWAG HOLDINGS L.L.C.	56084	SUM EUROPE AND
PE - CRS - FAS157-Level 2	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	45853	SUM ASIA
PE - CRS - FAS157-Level 2	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 2	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	56227	SUM EUROPE AND
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 00U7	LEHMAN CROSSROADS OFFSHORE CAPITAL	21524	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	45853	SUM ASIA
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	56190	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	56227	SUM EUROPE AND
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	52082	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0806	LB PRIVATE FUNDS INVESTMENT CO LLC	42589	SUM EUROPE AND
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0806	LB PRIVATE FUNDS INVESTMENT CO LLC	42791	SUM ASIA
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0806	LB PRIVATE FUNDS INVESTMENT CO LLC	43369	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0810	LEHMAN CROSSROADS INVESTMENT CO LP	43367	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0893	LEHMAN CROSSROADS CAPITAL PARTNERS	21523	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0C77	LEH CROSSROADS CAP PARTNERS II, LP	42807	SUM AMERICAS
PE - CRS - FAS157-Level 3	OTH	13-Mar-08 0C77	LEH CROSSROADS CAP PARTNERS II, LP	50801	SUM EUROPE AND
PE - DPE - FAS157-Level 3	OTH	13-Mar-08 0871	LB EXEC DIVERSIFIED PE FUND 2004 LP	40059	SUM AMERICAS
PE - DPE - FAS157-Level 3	OTH	13-Mar-08 0873	LB O/S DIVERSIFIED PE FUND 2004 LP	40060	SUM AMERICAS
PE - DPE - FAS157-Level 3	OTH	13-Mar-08 0874	LB DIVERSIFIED PE FUND 2004 LP	40058	SUM AMERICAS
PE - DPEF/PA/PRETAX - FAS157-Level 1	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - DPEF/PA/PRETAX - FAS157-Level 3	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
PE - FOF - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	29792	SUM AMERICAS
PE - FOF - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	49181	SUM ASIA
PE - FOF - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	23754	SUM AMERICAS
PE - GIF - FAS157-Level 3	OTH	13-Mar-08 0823	LBIE (ITALIAN BRANCH)	46774	SUM EUROPE AND
PE - GM - FAS157-Level 2	OTH	13-Mar-08 0299	LB I GROUP INC.	47797	SUM EUROPE AND
PE - GM - FAS157-Level 2	OTH	13-Mar-08 0299	LB I GROUP INC.	47799	SUM AMERICAS
PE - GMZ - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	47797	SUM EUROPE AND
PE - GMZ - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	47799	SUM AMERICAS
PE - LOAN OPP - FAS157-Level 2	OTH	13-Mar-08 0299	LB I GROUP INC.	45190	SUM AMERICAS
PE - LOAN OPP - FAS157-Level 2	OTH	13-Mar-08 0C96	LB LOAN OPPORTUNITY ASSOC LLC	45189	SUM AMERICAS
PE - MB - FAS157-Level 1	OTH	13-Mar-08 0299	LB I GROUP INC.	21129	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0019	LB ASIA HOLDINGS LIMITED	22162	SUM ASIA
PE - MB - FAS157-Level 3	OTH	13-Mar-08 00U4	LB UK RE HOLDINGS LIMITED	47629	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0118	LEHMAN BROTHERS/ROSECLIFF INC.	22290	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0118	LEHMAN BROTHERS/ROSECLIFF INC.	50733	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0121	LEHMAN BROTHERS/MBGP INC.	27764	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0121	LEHMAN BROTHERS/MBGP INC.	50729	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	26143	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	50732	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 01D3	LB SPV SCA (LUX)	46017	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	21129	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	29645	SUM AMERICAS

PE - MB - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	48463	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	51430	SUM ASIA
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0459	LB MERCHANT BANKING PARTNERS II INC	22593	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0459	LB MERCHANT BANKING PARTNERS II INC	50827	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0471	LB OFFSHORE PARTNERS II LTD.	22594	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0471	LB OFFSHORE PARTNERS II LTD.	50829	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0852	LB CAPITAL PARTNERS II LP	43514	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0852	LB CAPITAL PARTNERS II LP	50802	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0853	LB CAPITAL PARTNERS III LP	21125	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0853	LB CAPITAL PARTNERS III LP	43515	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0854	LB CAPITAL PARTNERS IV LP	21126	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0854	LB CAPITAL PARTNERS IV LP	43516	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0881	LB MERCHANT BANKG CAP PARTNS V, L.P.	20945	SUM AMERICAS
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0881	LB MERCHANT BANKG CAP PARTNS V, L.P.	50826	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0C70	LMB ASSOCIATES IV LLC	56077	SUM ASIA
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0C70	LMB ASSOCIATES IV LLC	56079	SUM EUROPE AND
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0DD1	LB MERCHANT BANKING GROUP VI LP	56317	SUM ASIA
PE - MB - FAS157-Level 3	OTH	13-Mar-08 0DD2	LB MERCHANT BANKING CAP PART VI LP	56313	SUM ASIA
PE - MB4 - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	48460	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	13-Mar-08 0C70	LMB ASSOCIATES IV LLC	42051	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	13-Mar-08 0DD1	LB MERCHANT BANKING GROUP VI LP	56211	SUM AMERICAS
PE - MB4 - FAS157-Level 3	OTH	13-Mar-08 0DD2	LB MERCHANT BANKING CAP PART VI LP	56210	SUM AMERICAS
PE - MLPP - FAS157-Level 1	OTH	13-Mar-08 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - MLPP - FAS157-Level 2	OTH	13-Mar-08 0299	LB I GROUP INC.	45010	SUM AMERICAS
PE - PAT - FAS157-Level 3	OTH	13-Mar-08 0856	LB OFFSHORE PART ACCT 2000/2001 LP	43518	SUM AMERICAS
PE - PAT - FAS157-Level 3	OTH	13-Mar-08 0857	LB PARTNERSHIP ACCT 2000/2001 LP	43519	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56135	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 00D3	LB OFFSHORE REAL ESTATE ASSOCIATES	56147	SUM EUROPE AND
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	29360	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	29434	SUM EUROPE AND
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	21130	SUM EUROPE AND
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	29647	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0858	LB REAL ESTATE CAPITAL PART I LP	42815	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0858	LB REAL ESTATE CAPITAL PART I LP	48332	SUM EUROPE AND
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0859	LB OFFSHORE REAL ESTATE CAPITAL I	43520	SUM AMERICAS
PE - RE1 - FAS157-Level 3	OTH	13-Mar-08 0859	LB OFFSHORE REAL ESTATE CAPITAL I	56150	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0883	LB OFFSHORE R EST ASSOCIATES ILLTD	48342	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0883	LB OFFSHORE R EST ASSOCIATES ILLTD	48355	SUM ASIA
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0883	LB OFFSHORE R EST ASSOCIATES ILLTD	91117	SUM AMERICAS
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0884	PAMI LBREP II LLC	48341	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0884	PAMI LBREP II LLC	48354	SUM ASIA
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0884	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	20061	SUM AMERICAS
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	48338	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	48351	SUM ASIA
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0897	LB REAL ESTATE CAP PARTNERS III L.P.	41951	SUM AMERICAS
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0897	LB REAL ESTATE CAP PARTNERS III L.P.	48340	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0897	LB REAL ESTATE CAP PARTNERS III L.P.	48353	SUM ASIA
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0898	LB REAL OFFSHORE R E CAP PART II LP	41950	SUM AMERICAS
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0898	LB REAL OFFSHORE R E CAP PART II LP	48339	SUM EUROPE AND
PE - RE2 - FAS157-Level 3	OTH	13-Mar-08 0898	LB REAL OFFSHORE R E CAP PART II LP	48352	SUM ASIA
PE - RE3 - FAS157-Level 3	OTH	13-Mar-08 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - RE3 - FAS157-Level 3	OTH	13-Mar-08 0C56	REPE LBREP III LLC	53054	SUM EUROPE AND
PE - RE3 - FAS157-Level 3	OTH	13-Mar-08 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0882	LB OFFSHORE RE MEZZANINE ASSOC. LTD.	48347	SUM EUROPE AND
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0882	LB OFFSHORE RE MEZZANINE ASSOC. LTD.	91116	SUM AMERICAS
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	21188	SUM AMERICAS
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	48346	SUM EUROPE AND
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0889	REAL ESTATE PRIVATE EQUITY INC.	56306	SUM EUROPE AND
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	21621	SUM AMERICAS
PE - REM1 - FAS157-Level 3	OTH	13-Mar-08 0C04	LB REAL ESTATE MEZZANINE CAP PAR LP	48345	SUM EUROPE AND
PE - REM2 - FAS157-Level C	OTH	13-Mar-08 0884	PAMI LBREP II LLC	91118	SUM AMERICAS
PE - REM2 - FAS157-Level C	OTH	13-Mar-08 0C56	REPE LBREP III LLC	53053	SUM AMERICAS
PE - REM2 - FAS157-Level C	OTH	13-Mar-08 0C56	REPE LBREP III LLC	53054	SUM EUROPE AND
PE - REM2 - FAS157-Level C	OTH	13-Mar-08 0C56	REPE LBREP III LLC	56068	SUM ASIA
PE - SEC - FAS157-Level 3	OTH	13-Mar-08 0143	LB OFFSHORE PARTNERS LTD.	45511	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	21511	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	13-Mar-08 0C22	LB SECONDARY OPP CAP PARTNERS, LP	21183	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	13-Mar-08 0C23	LB OFFSHORE SECON OPP CAP PTNRS, LP	21184	SUM AMERICAS
PE - SEC - FAS157-Level 3	OTH	13-Mar-08 0C34	LB SECOPP ASSOCIATES, LLC	50045	SUM AMERICAS
PE - VC - FAS157-Level 1	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 2	OTH	13-Mar-08 0A48	LB VENTURE ASSOCIATES II LLC	24455	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0312	PROPERTY ASSET MANAGEMENT INC	28173	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0119	LEHMAN BROTHERS VENTURE ASSOC INC	27389	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0299	LB I GROUP INC.	26390	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0479	LEHMAN BROTHERS HOLDINGS PLC	24404	SUM EUROPE AND
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0A48	LB VENTURE ASSOCIATES II LLC	24455	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0B34	LB VENTURE ASSOCIATES 2003 LLC	43471	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0850	LB VENTURE CAPITAL PARTNERS II LP	43511	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0860	LB VENTURE CAPITAL PARTNERS I LP	43512	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0C87	LB VENTURE ASSOCIATES V, LLC	42747	SUM AMERICAS
PE - VC - FAS157-Level 3	OTH	13-Mar-08 0807	LEHMAN CROSSROADS INVEST ADVISER LP	43360	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	13-Mar-08 0811	THE MAIN OFFICE MANAGEMENT CO II LP	43372	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	13-Mar-08 0812	CAPITAL ANALYTICS II LP	41532	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	13-Mar-08 0813	E-VALUATE II LP	43359	SUM AMERICAS
PE Crossroads Acquisition- Goodwill	OTH	13-Mar-08 0814	SECURITY ASSURANCE ADVISERS II LP	43371	SUM AMERICAS
PE Skypower- Goodwill	OTH	13-Mar-08 0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
PE Skypower- Other Asset	OTH	13-Mar-08 0C71	LB SKYPOWER INC.	56040	SUM AMERICAS
Payout of E&E Goodwill	OTH	13-Mar-08 0A58	LEHMAN BROTHERS MANAGEMENT LLC	95141	SUM AMERICAS
Placeholder - Fenway Gross up	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
Preferred Mortgages - Goodwill	OTH	13-Mar-08 00N3	PREFERRED MORTGAGES	41864	SUM EUROPE AND
Prepays, Deferred taxes	OTH	13-Mar-08 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Prepays, Deferred taxes	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Private Equity Minority Interest	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77711	SUM AMERICAS
REP108-FV1-GB TPB Repo 108 Regionalisation -Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
REPO 108 Reallocation from TPB to Synthetic Financ	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
RESERVES	OTH	13-Mar-08 00N4	PENINSULA GOLF	40240	SUM EUROPE AND
RESERVES	OTH	13-Mar-08 00R7	HARLEY PROPERTY VENTURES	40825	SUM EUROPE AND
Re-allocation of Seg Cash not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	91064	SUM EUROPE AND
Receivables	OTH	13-Mar-08 0A59	LB ALTERNATIVE INVMTS MGMT LLC	95140	SUM AMERICAS
Receivables	OTH	13-Mar-08 0B35	NEUBERGER BERMAN INC NBINC	44298	SUM AMERICAS
Receivables	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44300	SUM AMERICAS
Receivables	OTH	13-Mar-08 0B42	NEUBERGER BERMAN LLC (LLCNB)	44618	SUM AMERICAS

Receivables Customer	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	27643	SUM AMERICAS
Regional Allocation of NMDr - Stat Arb US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47612	SUM AMERICAS
Regional Allocation of NMDr - TPB US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Residual from Securitizations	OTH	13-Mar-08 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE AND
Reversal FAS140-FV1-JP Asset swap for	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
Reversal FAS140 Asset swap gross up reduction (off	OTH	13-Mar-08 0187	LB COMMERCIAL CORP. ASIA LIMITED	24149	SUM ASIA
SEG CASH - GLG not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
SEG CASH - regionalisation Asia	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
SEG CASH - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
SEG CASH - regionalisation US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
SEGSSH	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	47653	SUM ASIA
SEGSSH-FV1-ZZ LBJ seg cash from LBACC 07-Mar	OTH	13-Mar-08 0083	LEHMAN BROTHERS JAPAN INC.	24420	SUM ASIA
SPMLASSETS 13010 INVESTMENT IN CONS. SUBS	OTH	13-Mar-08 00G5	SOUTHERN PACIFIC MORTGAGE LTD	29488	SUM EUROPE AND
STR Vol Reserve	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24245	SUM EUROPE AND
Seg Cash Allocation as per Kleiber/Chris Li	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
Segregated Cash - NY Allocation to London	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	29356	SUM EUROPE AND
Self Funded Trades	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26680	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	20842	SUM AMERICAS
Short Credit Transfer between IRP & CFU	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23367	SUM AMERICAS
Southern Pacific - Goodwill	OTH	13-Mar-08 00G5	SOUTHERN PACIFIC MORTGAGE LTD	41863	SUM EUROPE AND
Stat Arb NMD for Fungible A/C's - not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	49960	SUM EUROPE AND
Stock Borrow Rebate Receivable	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Sumitomo Loan Participation (HG FRL) - LB Bank	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	25361	SUM AMERICAS
Sumitomo Loan Participation (HG FRL) - LB Bank	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	25417	SUM AMERICAS
Sumitomo Loan Participation (HG FRL) - LB Bank	OTH	13-Mar-08 0212	LEHMAN BROTHERS BANK	25454	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41150	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) LBCB	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41171	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) LBCB	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41165	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25142	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Sumitomo Loan Participation - (HG FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25240	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LBCB	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41152	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25199	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	25236	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LCPI	OTH	13-Mar-08 0045	LEHMAN COMMERCIAL PAPER INC.	42142	SUM AMERICAS
Sumitomo Loan Participation - (HY FRL) - LCPI	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	41172	SUM AMERICAS
Summit (N-FIPSUM & N-EURSUM)	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Summit Loans	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	43396	SUM EUROPE AND
Swaps	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	26444	SUM AMERICAS
Swaps	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Swaps	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24084	SUM AMERICAS
Swaps	OTH	13-Mar-08 00T1	LB COMMERCIAL BANK (LBCB)	20900	SUM AMERICAS
Swaps LOTC	OTH	13-Mar-08 0A80	LB OTC DERIVATIVES INC	21984	SUM AMERICAS
Swaps MTM SYN PB	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	26076	SUM EUROPE AND
Swaps MTM SYN PB	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	26071	SUM EUROPE AND
Swaps MTM YE - Cayman	OTH	13-Mar-08 00F1	LBFG CAYMAN	43603	SUM EUROPE AND
Swaps MTM YE - LBF	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	27746	SUM EUROPE AND
Swaps MTM YE - LBIE	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE AND
Swaps PROP	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	43007	SUM EUROPE AND
TMS FAS 140 GROSS UP	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
TPB L3FID3 Rev Repos	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
TPB L3FID3 Rev Repos - regionalisation America	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	77831	SUM AMERICAS
TPB NMD for Fungible A/C's - not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
TPB Repo 108 Regionalisation	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	24122	SUM EUROPE AND
TPB Repo 108 Regionalisation -US	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27936	SUM AMERICAS
Taj Capital Investment (New Silk Route) - a/c 1108	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Taj Capital Investment - a/c 11082	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	53011	SUM ASIA
Tax Receivable + DTA - Not in GFS	OTH	13-Mar-08 0183	LB INTERNATIONAL (EUROPE)	27755	SUM EUROPE AND
Townsend Goodwill	OTH	13-Mar-08 0C18	TOWNSEND ANALYTICS	21768	SUM AMERICAS
Treasury Cash Cushion	OTH	13-Mar-08 ALL	UNASSIGNED	00000	UNASSIGNED
Tudor Ventures Investment - a/c 11081	OTH	13-Mar-08 0099	LEHMAN BROTHERS HOLDINGS INC.	47740	SUM AMERICAS
US Commodities - Debt	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
US Commodities - Physical Commodities	OTH	13-Mar-08 0C11	LB COMMODITY SERVICES INC.	21522	SUM AMERICAS
Zero Out Flash No Balances	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Zero Out Flash No Balances	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	24491	SUM AMERICAS
Zero Out Flash No Balances	OTH	13-Mar-08 0000	LEHMAN BROTHERS INC.	75381	SUM AMERICAS
Zero Out Flash No Balances	OTH	13-Mar-08 0059	LB SPECIAL FINANCING INC.	43387	SUM AMERICAS
Zero Out Flash No Balances	OTH	13-Mar-08 0061	LEHMAN BROTHERS FINANCE S.A.	24242	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23490	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	24160	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	40263	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	43788	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	43934	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48967	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	52002	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	52002	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	53084	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0299	LB I GROUP INC.	22258	SUM AMERICAS
Zero Out Flash No Balances	TMS	13-Mar-08 0A80	LB OTC DERIVATIVES INC	21984	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	51326	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	51368	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Convertibles/Flow/Structured JV	TMS	13-Mar-08 0059	LB SPECIAL FINANCING INC.	51403	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48322	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Convertibles/HY/Portfolio JV (25/50/25)	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	48323	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	00100	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	20245	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	23117	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	24173	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	24604	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS
Equities ITS Repo 108 Benefit - Longs	TMS	13-Mar-08 0000	LEHMAN BROTHERS INC.	25038	SUM AMERICAS















SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP
SUM-PRIME SERVICES	GFS-EQUITIES	CLEARING AND EXECUTION	STAT ARB CLEARING EUR	STAT ARB CLEARING EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	HEALTHCARE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	TECHNOLOGY
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	TELECOM
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	EUR-TENDER & SCRIP ARB
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-ASIA	GLB TRAD STR AS-TRANS PRI
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	EMG EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	INDUSTRIALS & ENGINEERING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	SUNDRY PAN EUROPE CASH
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT
SUM-EQUITIES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR TRANSITION MGMT
SUM-EQUITIES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	REAL ESTATE
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITY STRATEGIES	EDPP
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO-PROP NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	SYSTEMATIC TRADING ASIA	SYS TRADING JAPAN
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
SUM-PRIME SERVICES	GFS-EQUITIES	STRUCTURED TRANSACTIONS	STRUCTURED TRANS EUR	YE PROJECTS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL	LIAM PRINCIPAL INVESTMENTS- EUR	ASSET MGT SEED EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	MB CANADA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING EUROPE	GCS CORPORATE REPO
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG CREDIT VOLATILITY EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO CREDIT CPPI EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO ABS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO LIQUID TRANCHE EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EUROPE	FX-OPTIONS EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO LIQUID INDICES EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO STRUCTURED PRODUCTS EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	STRATEGIC EXOTICS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO NON JV EUR









SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOMMEDIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	PIM FINANCING AMER
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	LIQUIDITY
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA	KOREA RATES
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE ASIA	FID CORP ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA	CDO HOUSE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO LIQUID TRANCHE US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA	CDO HOUSE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA	CDO HOUSE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA	CDO HOUSE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION	CAMPUS DOOR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS	STAT ARB FINCG AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	MFI FIXED INCOME	MFI FIXED INCOME-AMERICAS	FIXED INSTITUTIONAL - AMERICAS
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	JVS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	JVS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN -AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN -AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS	STRUCTURED PRODUCTS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS	PROPRIETARY
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS	MUNI CORPORATE
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	SPML
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA

SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO - ASIA	CDO HOUSE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	FX ASIA	ASIA LOCAL FX SE ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCT VOL NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	WARRANTS ASIA	WARRANTS NON-JAPAN ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL STCK LN-EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS	MARGIN LENDING
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	ASSET MANAGEMENT PRINCIPAL	IAAM PRINCIPAL INVESTMENTS- AME	ASSET MGT SEED AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HG FIRM REL LOANS EGT EUR
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP EUROPE	HY FIRM REL LOANS EGT EUR
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST EUR	OTHER EUROPE NBM GROSS UP
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	OTHER AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO CLO PRIMARY US
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
SUM-INVESTMENT MANAGEMENT	GFS-INVESTMENT MANAGEMENT	IMD CORPORATE	CORPORATE AMERICAS	NB LEHMAN ALLOCATIONS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS	MB CORPORATES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	EMG AMERICAS	MB EMG AMERICA
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	MB OTHER
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED
SUM-PRIME SERVICES	GFS-FIXED INCOME	FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS	MB CORPORATES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	CDO	CDO AMERICAS	CDO CREDIT STRATEGY US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY BONDS SYND US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA	8219 RISK MANAGED
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US
SUM-EQUITIES	GFS-EQUITIES	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR
SUM-EQUITIES	GFS-EQUITIES	ASIA EXECUTION SERVICES	ASIA CASH	NON JAPAN ASIA EQUITIES
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL OPPORTUNITIES GROUP	GLOBAL OPPORTUNITIES-ASIA	GOG PRIVATE DEALS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNICIPAL BONDS	UNDERWRITING
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
SUM-NON-CORE	GFS-NON-CORE	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	DOM CORP INVEST
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	CREDIT FINANCING AMERICAS	MB CORPORATES
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS











SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH	TELECOMMEDIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING AMERICAS	STAT ARB FINCG AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORINATION	SPML
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP ASIA	EQ CORP ASIA
SUM-FIXED INCOME	GFS-FIXED INCOME	SECURITIZED PRODUCTS	SP EUROPE-ORINATION	SPML
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED	UNASSIGNED
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORPORATE EUROPE	FID CORP EUR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	GLOBAL RATES	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
SUM-PRIME SERVICES	GFS-FIXED INCOME	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	MB OTHER
SUM MORTGAGE CAPITAL DIVISION	GFS-SUM MORTGAGE CAPITAL DIVISION	MORTGAGE CAP DIV PRE-ALLOC	MORT CAP DIV EUR PRE ALLO	UK PLATFORMS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STAT ARB FINANCING EUROPE	STAT ARB FINANCING EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELAT LOANS AMER
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HG FRL-AMERICAS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
SUM-BANKING DIVISION	GFS-BANKING DIVISION	OTHER	OTHER BANKING INDUST AMER	HG FIRM RELAT LOANS AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	FID CORPORATE	FID CORP-LOANS AMERICAS	HY-FIRM RELATIONSHIP LOANS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	HY FRL-AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
SUM-FIXED INCOME	GFS-FIXED INCOME	MUNICIPALS	MUNI DERIVATIVES	MUNIS DERIVATIVES
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR EVNT DRIVEN
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-ASIA	DIRECT PRINCIPAL-ASIA
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE
SUM-EQUITIES	GFS-EQUITIES	EQUITIES CORPORATE	TAL-AMERICAS	TAL CORPORATE
UNASSIGNED	GFS-UNASSIGNED	UNASSIGNED	UNASSIGNED	UNASSIGNED
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS	DIRECT PRINCIPAL-AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
SUM-FIXED INCOME	GFS-FIXED INCOME	COMMODITIES TRADING	US COMMODITIES TRADING	ENERGY CORPORATE
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH	BASIC MATERIALS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
SUM-FIXED INCOME	GFS-FIXED INCOME	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	AMERICAS CASH	CASH DIRECT TO MODEL
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW
PRINCIPAL INVESTING	GFS-PRINCIPAL INVESTING	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
SUM-EQUITIES	GFS-EQUITIES	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	OTHER CONVERTS AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	DELTA ONE - NQUANTS
SUM-PRIME SERVICES	GFS-EQUITIES	EQUITY FINANCING	NON HF FINANCING AMERICAS	PROGRAM TRADING AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	INSTITUTIONAL STCK LN-AMER
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	RISK ARB AMERICAS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS
SUM-EQUITIES	GFS-EQUITIES	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS







071000459	CYCLICAL SECTOR	USD	0	0	1,022,083	0	0	0
077008852	DIVIDEND STRATEGY	USD	0	0	12,361,802	0	0	0
0710008F3	EXOTICS INDEX FWD	USD	0	0	204	0	0	0
0710008F3	EXOTICS INDEX FWD	USD	0	0	11,853	0	0	0
0710005L3	EXOTSINLEST2	USD	0	0	2,528,221	0	0	0
077001253	EXOTICS	USD	0	0	859	0	0	0
077001253	EXOTICS	USD	0	0	1,100	0	0	0
077001253	EXOTICS	USD	0	0	2,634	0	0	0
077005890	EXOTIC 2 LBF	USD	0	0	611,515	0	0	0
077005890	EXOTIC 2 LBF	USD	0	0	2,744,951	0	0	0
071000848	EXOTICS SECTOR	USD	0	0	1,041,736	0	0	0
0710008G1	EXOTICS INDEX VOL	USD	0	0	3,202,127	0	0	0
0710008G1	EXOTICS INDEX VOL	USD	0	0	125,441	0	0	0
071000475	PHARMA/CHEMICAL	USD	0	0	112,429	0	0	0
072002850	VOL DK IND HDGE	USD	0	0	406,019,527	0	0	0
072002850	VOL DK IND HDGE	USD	0	0	3,792,526	0	0	0
072006448	RELATIVE VALUE	USD	0	0	1,845,610	0	0	0
078006352	DELTA 1 INDEX BOOK	USD	0	0	579	0	0	0
078006485	TECHNOLOGY SECTOR	USD	0	0	12	0	0	0
077002847	LBF WLD EURO INDX	USD	0	0	287	0	0	0
071000905	WLD SECTOR BSKTS	USD	0	0	27,524	0	0	0
071000QM8	L-EXHLBF	USD	0	0	2,169	0	0	0
071000QM8	L-EXHLBF	USD	0	0	2,656,899	0	0	0
071000QM8	L-EXHLBF	USD	0	0	4,183	0	0	0
0780061M7	L-EX2LBF	USD	0	0	967	0	0	0
0780061M7	L-EX2LBF	USD	0	0	124,542	0	0	0
0780061N5	L-EX3LBF	USD	0	0	3	0	0	0
0780061P0	L-EX4LBF	USD	0	0	32	0	0	0
0780061P0	L-EX4LBF	USD	0	0	1,587,592	0	0	0
0780061P0	L-EX4LBF	USD	0	0	141,229	0	0	0
0780061L9	L-EX1LBF	USD	0	0	37,399	0	0	0
0780061L9	L-EX1LBF	USD	0	0	10,369,815	0	0	0
0780061L9	L-EX1LBF	USD	0	0	81,791	0	0	0
071000Q71	L-EMELBF	USD	0	0	46,654	0	0	0
071000Q71	L-EMELBF	USD	0	0	270,846	0	0	0
0780061H8	L-EXZLBF	USD	0	0	2,825	0	0	0
0780061H8	L-EXZLBF	USD	0	0	2,483,442	0	0	0
074003070	HFR LBF	USD	0	0	84,592	0	0	0
074003070	HFR LBF	USD	0	0	1,591,252	0	0	0
071000SR5	L-ID1LBF	USD	0	0	252,774	0	0	0
071005D58	DAV1	USD	0	0	667,167	0	0	0
071005D66	DAV2	USD	0	0	603,441	0	0	0
072004V68	SPECIAL SITUATIONS	USD	0	0	8,890,030	0	0	0
072004V92	MARKET HEDGE	USD	0	0	2,677,018	0	0	0
072004W00	INSURANCE	USD	0	0	9,916,939	0	0	0
071002FM6	L-EEWLBIE	USD	0	0	3,421,724	0	0	0
071002FM6	L-EEWLBIE	USD	0	0	116,841	0	0	0
072004CK8	VOL WASH	USD	0	0	4,052	0	0	0
078009560	EXOTICS LONG TERM	USD	0	0	3,564,590	0	0	0
078009560	EXOTICS LONG TERM	USD	0	0	117	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	10,319,715	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	1,639,079,567	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	571,655,320	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	597,912,447	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	175,692	0	0	0
072006687	PB UK CFD TRADING	USD	0	0	9,462,823	0	0	0
073008476	SETTS CCP NETTING WASHBOOK	USD	0	0	210,288	0	0	0
072005572	AUTO EXECUTION WOR	USD	0	0	42,503	0	0	0
072008196	AGENCY AMERICA CLI	USD	0	0	141,072	0	0	0
071004816	PROPRIETARY RISK 3	USD	0	0	117,516	0	0	0
072000748	IC6 INDEX CHNGS 6	USD	0	0	339,363	0	0	0
072004CVW2	PROPRIETARY RISK A	USD	0	0	422,016	0	0	0
078002864	PROPRIETARY RISK	USD	0	0	439,616	0	0	0
071002562	CB CYCLICAL TDG	USD	0	0	1,205	0	0	0
071002588	CB FINANCIALS TDG	USD	0	0	1,042,132	0	0	0
078004969	CVT BACK ITALY	USD	0	0	8,115,910	0	0	0
078004969	CVT BACK ITALY	USD	0	0	6,888,725	0	0	0
078004233	CONVERTIBLES HK	USD	0	0	94,973,228	0	0	0
073006751	CAP STR ARB	USD	0	0	54,436,942	0	0	0
073006751	CAP STR ARB	USD	0	0	198,241,919	0	0	0
071002YX1	ED RV4	USD	0	0	19,954	0	0	0
073001786	STAT ARB ERROR	USD	0	0	72,086	0	0	0
073001786	STAT ARB ERROR	USD	0	0	10,462	0	0	0
071005JG8	PHARMS/CHEM POD 2	USD	0	0	322,020	0	0	0
071002950	LBIE FINNISH TRADE	USD	0	0	325,438,272	0	0	0
072007966	CLIENT EQ SWAP CASH HEDGES	USD	0	0	4,798,677	0	0	0
078000314	EQ SWP IN ISSUE LBIE-	USD	0	0	5,348,073	0	0	0
078000314	EQ SWP IN ISSUE LBIE-	USD	0	0	761,190,686	0	0	0
078000314	EQ SWP IN ISSUE LBIE-	USD	0	0	63,479,195	0	0	0
078000314	EQ SWP IN ISSUE LBIE-	USD	0	0	2,029,515	0	0	0
078000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	9,739,412	0	0	0
078000322	EQ SWP OUT OF ISSUE LBIE-	USD	0	0	1,630,181	0	0	0
0720038H4	REL VAL ER STRAT	USD	0	0	6,034,412	0	0	0
072004TZ7	ETF FINANCING	USD	0	0	2,475,500	0	0	0
072008865	JV ARBITRAGE ITL	USD	0	0	69,534,191	0	0	0
0710049H0	EUCLID SWISS DIST	USD	0	0	620,879	0	0	0
0710049W7	EUCLID SWISS DIS	USD	0	0	1,050,345	0	0	0
071001903	DPFM LPS: KNOWLE	USD	0	0	63,547	0	0	0
071001903	DPFM LPS: KNOWLE	USD	0	0	380,483	0	0	0
071001903	DPFM LPS: KNOWLE	USD	0	0	256,550	0	0	0
0710021F6	MILLENNIUM LPS	USD	0	0	673,251	0	0	0
0710021F6	MILLENNIUM LPS	USD	0	0	385,363	0	0	0
0710021F6	MILLENNIUM LPS	USD	0	0	43,189	0	0	0
0710025H8	MILLENNIUM LPS	USD	0	0	5,016,769	0	0	0
0710025H8	MILLENNIUM LPS	USD	0	0	4,449,494	0	0	0
0710025H8	MILLENNIUM LPS	USD	0	0	1,040,873	0	0	0
0710028G7	PIONEER US LPS	USD	0	0	1,929,338	0	0	0
0710028G7	PIONEER US LPS	USD	0	0	223,327	0	0	0
071002B57	ANAXIS LPS	USD	0	0	2,320,246	0	0	0
071002B57	ANAXIS LPS	USD	0	0	1,296,946	0	0	0
071002B57	ANAXIS LPS	USD	0	0	616,110	0	0	0
071002BR9	BGI MID HORIZON LP	USD	0	0	20,218,676	0	0	0
071002BR9	BGI MID HORIZON LP	USD	0	0	9,251,597	0	0	0

071002BR9	BGI MID HORIZON LP	USD	0	0	5,104,092	0	0	0
071002CF4	RAB LPS	USD	0	0	1,056,634	0	0	0
071002CF4	RAB LPS	USD	0	0	286,849	0	0	0
071002CN7	IVC SOLAIA LPS	USD	0	0	474,179	0	0	0
071002CN7	IVC SOLAIA LPS	USD	0	0	310,452	0	0	0
071002CN7	IVC SOLAIA LPS	USD	0	0	213,099	0	0	0
071002D55	DKR IBEX LPS	USD	0	0	8,848,140	0	0	0
071002D55	DKR IBEX LPS	USD	0	0	2,634,438	0	0	0
071002D63	ASSET MGMT INT LPS	USD	0	0	6,616,486	0	0	0
071002D71	ASSET MANAGERS INT	USD	0	0	2,524,663	0	0	0
071002JR1	INTL BENCHMARK LPS	USD	0	0	3,543,095	0	0	0
071002JR1	INTL BENCHMARK LPS	USD	0	0	1,053,775	0	0	0
071002JS9	LMA SPC MAP 15	USD	0	0	276,154	0	0	0
071002JS9	LMA SPC MAP 15	USD	0	0	464,292	0	0	0
071002K81	QUANTMETRICS-HITE	USD	0	0	293,971	0	0	0
071002K81	QUANTMETRICS-HITE	USD	0	0	494,246	0	0	0
071002N05	LBAM MYRILLION LPS	USD	0	0	762,853	0	0	0
071002N05	LBAM MYRILLION LPS	USD	0	0	218,881	0	0	0
071002N05	LBAM MYRILLION LPS	USD	0	0	55,338	0	0	0
071002N62	BLACKROCK INV MAN	USD	0	0	976,095	0	0	0
071002N62	BLACKROCK INV MAN	USD	0	0	91,031	0	0	0
071002NR6	QUANTMETRICS-HITE	USD	0	0	80,175	0	0	0
071002NR6	QUANTMETRICS-HITE	USD	0	0	134,793	0	0	0
071002PB9	LYXOR/GARTMORE LPS	USD	0	0	23,404	0	0	0
071002PB9	LYXOR/GARTMORE LPS	USD	0	0	23,222	0	0	0
071002PB9	LYXOR/GARTMORE LPS	USD	0	0	9,729	0	0	0
071002R68	BLACKROCK LPS	USD	0	0	1,502,413	0	0	0
071002R68	BLACKROCK LPS	USD	0	0	59,795	0	0	0
071002T58	THYKE HVDMA	USD	0	0	11,658,014	0	0	0
071002TT6	SSL ARB LPS	USD	0	0	563,263	0	0	0
071002TT6	SSL ARB LPS	USD	0	0	314,797	0	0	0
071002TT6	SSL ARB LPS	USD	0	0	149,590	0	0	0
071002TZ2	PHZ LPS	USD	0	0	552,280	0	0	0
071002TZ2	PHZ LPS	USD	0	0	66,503	0	0	0
071002TZ2	PHZ LPS	USD	0	0	52,997	0	0	0
071002YF0	COOLUM MKT NEUTRAL	USD	0	0	515,626	0	0	0
071002YF0	COOLUM MKT NEUTRAL	USD	0	0	254,587	0	0	0
071002ZN2	SABRE WRMULTISTRAT	USD	0	0	786,659	0	0	0
071002ZN2	SABRE WRMULTISTRAT	USD	0	0	439,739	0	0	0
071002ZN2	SABRE WRMULTISTRAT	USD	0	0	208,871	0	0	0
0710047F6	LIONHART AURORA	USD	0	0	845,099	0	0	0
0710047G4	GSA GLOBAL LPS	USD	0	0	21,990,085	0	0	0
0710047G4	GSA GLOBAL LPS	USD	0	0	20,615,625	0	0	0
0710047G4	GSA GLOBAL LPS	USD	0	0	3,399,654	0	0	0
0710047H2	GSA GLOBA LPS	USD	0	0	879,877	0	0	0
0710047M1	LIONHART GLOBAL	USD	0	0	845,099	0	0	0
0710047T6	GSA GLOBAL LPS	USD	0	0	1,263,939	0	0	0
0710049T4	BLUEMATRIX MF LPS	USD	0	0	10,024,449	0	0	0
0710059V6	LIONHART TITAN LPS	USD	0	0	187,800	0	0	0
0710059W4	ZEBRA WR MULTI	USD	0	0	98,459	0	0	0
0710059W4	ZEBRA WR MULTI	USD	0	0	43,615	0	0	0
0710059W4	ZEBRA WR MULTI	USD	0	0	6,287	0	0	0
071005BF8	BANCO INVEST LPS	USD	0	0	663,354	0	0	0
071005C34	SABRE ENHANCED LPS	USD	0	0	46,988	0	0	0
071005C34	SABRE ENHANCED LPS	USD	0	0	29,377	0	0	0
071005C34	SABRE ENHANCED LPS	USD	0	0	12,575	0	0	0
071005CB6	BANCO INVEST LPS	USD	0	0	4,019,537	0	0	0
071005DN9	BREVAN HOWARD LPS	USD	0	0	284,998	0	0	0
071005DN9	BREVAN HOWARD LPS	USD	0	0	852,643	0	0	0
071005DY5	SAC CAPITAL LPS	USD	0	0	2,901,041	0	0	0
071005FJ6	BLACKROCK EU TMT	USD	0	0	91,830	0	0	0
071005FJ6	BLACKROCK EU TMT	USD	0	0	34,496	0	0	0
071005FL1	TYKHE EUROPEAN LPS	USD	0	0	24,810,875	0	0	0
071005FL1	TYKHE EUROPEAN LPS	USD	0	0	9,894,978	0	0	0
071005FL1	TYKHE EUROPEAN LPS	USD	0	0	2,059,751	0	0	0
071005HJ4	IVC LPS	USD	0	0	10,965	0	0	0
071005HJ4	IVC LPS	USD	0	0	382,243	0	0	0
071005HJ4	IVC LPS	USD	0	0	60,171	0	0	0
071005L18	ANIMA SGR SPA LPS	USD	0	0	13,761,317	0	0	0
071005L18	ANIMA SGR SPA LPS	USD	0	0	11,882,742	0	0	0
071005M17	ERGOS OFFSHORE	USD	0	0	71,265	0	0	0
071005M17	ERGOS OFFSHORE	USD	0	0	119,818	0	0	0
071005MK5	32 CAPITAL LPS	USD	0	0	8,341,596	0	0	0
071005MK5	32 CAPITAL LPS	USD	0	0	4,061,702	0	0	0
071005MK5	32 CAPITAL LPS	USD	0	0	1,889,437	0	0	0
071005MQ2	TYKHE FUND LPS	USD	0	0	2,308,855	0	0	0
071005MQ2	TYKHE FUND LPS	USD	0	0	1,455,208	0	0	0
071005MQ2	TYKHE FUND LPS	USD	0	0	572,292	0	0	0
071005MT6	MILLENIU PARTNERS	USD	0	0	133,572	0	0	0
071005MT6	MILLENIU PARTNERS	USD	0	0	14,919	0	0	0
071005NF5	LAZARD FRERESS CO.	USD	0	0	89,373	0	0	0
071005NF5	LAZARD FRERESS CO.	USD	0	0	10,948	0	0	0
071005Q21	QUANTMETRICS LPS	USD	0	0	169,256	0	0	0
071005Q21	QUANTMETRICS LPS	USD	0	0	284,565	0	0	0
071005SB9	FDO PARTNERS LPS	USD	0	0	77,598	0	0	0
071005SB9	FDO PARTNERS LPS	USD	0	0	16,543	0	0	0
071005SB9	FDO PARTNERS LPS	USD	0	0	1,345	0	0	0
072003262	THYKE LPS TDG1	USD	0	0	1,504,862	0	0	0
072003262	THYKE LPS TDG1	USD	0	0	1,408,105	0	0	0
0720034W3	TYKHE FUND EU LPS	USD	0	0	226,204	0	0	0
0720034W3	TYKHE FUND EU LPS	USD	0	0	5,496	0	0	0
0720034Y9	TYKE FUND GB LPS	USD	0	0	749,070	0	0	0
0720039M0	GSA SPAIN LPS	USD	0	0	850,777	0	0	0
0720039N8	TUDOR LPS	USD	0	0	11,546	0	0	0
0720039N8	TUDOR LPS	USD	0	0	6,196	0	0	0
0720040H8	GSA DE6 TRD	USD	0	0	79,173	0	0	0
0720040J4	GSA DE7 TRD	USD	0	0	137	0	0	0
0720040K1	GSA DE8 TRD	USD	0	0	2,090,639	0	0	0
0720042K9	QUANTLAB LPS	USD	0	0	1,773,582	0	0	0
0720042K9	QUANTLAB LPS	USD	0	0	157,742	0	0	0
0720042K9	QUANTLAB LPS	USD	0	0	32,755	0	0	0
0720042X1	TEWKS GBP LPS	USD	0	0	12,706,510	0	0	0
0720042X1	TEWKS GBP LPS	USD	0	0	6,637,864	0	0	0

0720042X1	TEWKS GBP LPS	USD	0	0	2,057,662	0	0	0
0720043B8	TEWKS EUR LPS	USD	0	0	32,264	0	0	0
0720043D4	TEWKS CHF LPS	USD	0	0	2,950	0	0	0
072004B03	COOLUM MASTER FUND	USD	0	0	53,425	0	0	0
072004B03	COOLUM MASTER FUND	USD	0	0	87,852	0	0	0
072004C10	SABRE STYLE	USD	0	0	3,676,921	0	0	0
072004C10	SABRE STYLE	USD	0	0	2,056,796	0	0	0
072004C10	SABRE STYLE	USD	0	0	975,519	0	0	0
072004D01	THYKE LONG ONLY GB	USD	0	0	3,587,332	0	0	0
072004D01	THYKE LONG ONLY GB	USD	0	0	6,611,492	0	0	0
072004D01	THYKE LONG ONLY GB	USD	0	0	18,968	0	0	0
072004DB7	THYKE LONG ONLY EU	USD	0	0	7,386,175	0	0	0
072004FS8	RIVOLI EQUITY FUND	USD	0	0	48,620	0	0	0
072004FS8	RIVOLI EQUITY FUND	USD	0	0	32,949	0	0	0
072004FS8	RIVOLI EQUITY FUND	USD	0	0	26,442	0	0	0
072004K94	PIONEER MAC70	USD	0	0	426,597	0	0	0
072004K94	PIONEER MAC70	USD	0	0	83,487	0	0	0
072004Q72	GSA -(GBP FLOW)	USD	0	0	544,866	0	0	0
072004Q72	GSA -(GBP FLOW)	USD	0	0	10,011,174	0	0	0
072004Q72	GSA -(GBP FLOW)	USD	0	0	8,655,118	0	0	0
072004Q72	GSA -(GBP FLOW)	USD	0	0	4,667,007	0	0	0
072004Q80	GSA-(EUR FLOW)	USD	0	0	6,046,178	0	0	0
072004Q80	GSA-(EUR FLOW)	USD	0	0	3,388,578	0	0	0
072004Q80	GSA-(EUR FLOW)	USD	0	0	1,615,326	0	0	0
072004Q98	GSA-(CHF & SEK)	USD	0	0	2,498,440	0	0	0
072004RB2	GSA-(NOK & DKK)	USD	0	0	1,344,073	0	0	0
072004RX4	THYKE ESP LPS	USD	0	0	2,733,134	0	0	0
072004S21	UK ABSOLUTE ALPHA	USD	0	0	9,537,024	0	0	0
072004S21	UK ABSOLUTE ALPHA	USD	0	0	64,409,534	0	0	0
072004S21	UK ABSOLUTE ALPHA	USD	0	0	30,134,980	0	0	0
072004SD7	SABRE/MSS EQUITY	USD	0	0	245,615	0	0	0
072004SD7	SABRE/MSS EQUITY	USD	0	0	137,243	0	0	0
072004SD7	SABRE/MSS EQUITY	USD	0	0	65,257	0	0	0
072004SF2	LYXOR/SABRE STYLE	USD	0	0	6,346,743	0	0	0
072004SF2	LYXOR/SABRE STYLE	USD	0	0	3,546,843	0	0	0
072004SF2	LYXOR/SABRE STYLE	USD	0	0	1,685,738	0	0	0
072004TH7	SAC GBP VWAP	USD	0	0	429,296	0	0	0
072004TJ3	SAC GBP LMX	USD	0	0	5,860,363	0	0	0
072004TJ3	SAC GBP LMX	USD	0	0	1,260,918	0	0	0
072004TW4	PHZ LPS TRADING	USD	0	0	3,450,496	0	0	0
072004TW4	PHZ LPS TRADING	USD	0	0	1,068,626	0	0	0
072004TW4	PHZ LPS TRADING	USD	0	0	392,725	0	0	0
072004X41	SACMULTQUANT LPS	USD	0	0	8,024,250	0	0	0
072004X41	SACMULTQUANT LPS	USD	0	0	5,363,894	0	0	0
072004X41	SACMULTQUANT LPS	USD	0	0	4,508	0	0	0
072008956	THYKE LPS GER	USD	0	0	6,326,497	0	0	0
073000671	THYKE LPS SP	USD	0	0	7,125	0	0	0
073000689	THYKE LPS SW	USD	0	0	7,479,507	0	0	0
073000689	THYKE LPS SW	USD	0	0	6,413,677	0	0	0
073000689	THYKE LPS SW	USD	0	0	1,237,914	0	0	0
073001117	PIONEER 1	USD	0	0	2,897,945	0	0	0
073001737	PIONEER L/S MAIN	USD	0	0	7,046,825	0	0	0
073001737	PIONEER L/S MAIN	USD	0	0	2,646,379	0	0	0
073002214	BUHL ASSET MGMT	USD	0	0	727	0	0	0
076007764	LPS IKOS	USD	0	0	13,385,375	0	0	0
076007764	LPS IKOS	USD	0	0	333,859	0	0	0
077005080	MIL GBP TRD	USD	0	0	19,831,376	0	0	0
077005080	MIL GBP TRD	USD	0	0	12,534,787	0	0	0
077005080	MIL GBP TRD	USD	0	0	3,318,432	0	0	0
0720099F2	EUROCLEAR CONV TRD	USD	0	0	661,306	0	0	0
0720043W2	DMA EI ALLOC	USD	0	0	550,842	0	0	0
078009339	CONSUMER POD	USD	0	0	4,716,050	0	0	0
071002C15	QUANT HP 4	USD	0	0	69,946	0	0	0
071002FR5	QUANT QT 3	USD	0	0	136,010	0	0	0
071002FT1	QUANT QT 5	USD	0	0	17,045	0	0	0
071002FX2	QUANT QT 8	USD	0	0	27,118	0	0	0
071002GB9	QUANT QP 1	USD	0	0	9,997,120	0	0	0
072004M01	ANALYST MOMENTUM I	USD	0	0	18,985	0	0	0
072004R48	TACTICAL TRDG S6	USD	0	0	1,446,633	0	0	0
072004R48	TACTICAL TRDG S6	USD	0	0	247,567	0	0	0
072004R63	ACTIVE RISK	USD	0	0	1,442,857	0	0	0
072004XY5	SHORT TERM MOMENTU	USD	0	0	237,891	0	0	0
072008592	EVENT MOMENTUM-PQS	USD	0	0	236,033	0	0	0
072008592	EVENT MOMENTUM-PQS	USD	0	0	65,236	0	0	0
074007899	EVENT DIVIDEND	USD	0	0	870,799	0	0	0
077000941	EVENT MOMENTUM II	USD	0	0	112,409	0	0	0
077000941	EVENT MOMENTUM II	USD	0	0	50,941	0	0	0
079000063	INTRADAY CLOSE REV	USD	0	0	68,010	0	0	0
0710020K6	ODD	USD	0	0	1,167,745	0	0	0
072004F66	LT	USD	0	0	937,936	0	0	0
072004F74	ST	USD	0	0	1,181,177	0	0	0
078005642	RISK SWAP US TRADE	USD	0	0	105,829	0	0	0
0720040M7	AMM DOT LBIE	USD	0	0	78,561,580	0	0	0
0720040M7	AMM DOT LBIE	USD	0	0	165,775	0	0	0
0720040M7	AMM DOT LBIE	USD	0	0	934,564	0	0	0
076008291	SWP BKT STK JV001	USD	0	0	12,531,460	0	0	0
078009586	CYCLICAL SECTOR	USD	0	0	592,809	0	0	0
072006539	DIVD STR	USD	0	0	5,067,536	0	0	0
072006539	DIVD STR	USD	0	0	703,634	0	0	0
072004L10	EXOTICS INDEX FWDS	USD	0	0	57,613	0	0	0
072004L10	EXOTICS INDEX FWDS	USD	0	0	13,565	0	0	0
072004VD3	EXOTSINGLEST2	USD	0	0	2,907,593	0	0	0
076007335	GBP/ITL EXO STOCK	USD	0	0	1,506	0	0	0
076007335	GBP/ITL EXO STOCK	USD	0	0	720,146	0	0	0
073001752	EXOTIC 2	USD	0	0	30,222	0	0	0
071002216	EXOTICS SECTOR	USD	0	0	21,754	0	0	0
077009413	PHARMA/CHEMICAL	USD	0	0	1,481	0	0	0
077000933	FINANCE/INSURANCE	USD	0	0	3,485,967	0	0	0
0710023W7	EQUITIES BOOK 4	USD	0	0	1,626,863	0	0	0
072009749	RELATIVE VALUE	USD	0	0	518,959	0	0	0
0720034H6	DELTA 1 INDEX ARB	USD	0	0	628,581	0	0	0
077000909	TECHNOLOGY SECTOR	USD	0	0	117,306	0	0	0
071002299	WLD SECTOR BSKTS	USD	0	0	4,620,289	0	0	0

071002299	WLD SECTOR BSKTS	USD	0	0	108,906	0	0	0
076007343	GBP/ITL XSP STOCK	USD	0	0	24,063,739	0	0	0
071002CH0	L-SWXLBIE	USD	0	0	104,153	0	0	0
071002CH0	L-SWXLBIE	USD	0	0	56	0	0	0
071002NP0	JIMY FUND/CAT	USD	0	0	3,673,300	0	0	0
0710028L6	L-EX1LBIE	USD	0	0	8,325,524	0	0	0
0710028L6	L-EX1LBIE	USD	0	0	4,401,195	0	0	0
071002D14	L-EXHLBIE	USD	0	0	603,824	0	0	0
071002V55	L-EMELBIE	USD	0	0	1,033,891	0	0	0
0710028D4	L-EXZLBIE	USD	0	0	403,551	0	0	0
0710028D4	L-EXZLBIE	USD	0	0	412,784	0	0	0
071005FZ0	ENERGY POD 3	USD	0	0	683,785	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	4,636,250	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	2,417,909	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	6,236,597	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	156,224,313	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	95,728,985	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	21,615,719	0	0	0
072004SL9	STAT ARB CFD	USD	0	0	129,018,787	0	0	0
072004SL9	STAT ARB CFD	USD	0	0	6,849,884	0	0	0
072004SL9	STAT ARB CFD	USD	0	0	251,238,295	0	0	0
078005774	PRIME BROKER COMMS	USD	0	0	7	0	0	0
0710028P7	L-EX4LBIE	USD	0	0	22,093,616	0	0	0
0710028M4	L-EX2LBIE	USD	0	0	2,750,229	0	0	0
0710028N2	L-EX3LBIE	USD	0	0	26,341,067	0	0	0
0710025R6	L-TEL_FRONT	USD	0	0	1,881,681	0	0	0
0710025S4	L-TEL_FRONT	USD	0	0	23,484,983	0	0	0
0710025S4	L-TEL_FRONT	USD	0	0	845,921	0	0	0
0710025Z8	L-FRM_FRONT	USD	0	0	12,971,896	0	0	0
0710026B0	L-RET_FRONT	USD	0	0	612,472	0	0	0
0710026G9	L-ERG_FRONT	USD	0	0	100,704,368	0	0	0
0710026G9	L-ERG_FRONT	USD	0	0	159,158	0	0	0
0720034R4	RR TMT	USD	0	0	142,578	0	0	0
072004LR3	RETINA TRADING 2	USD	0	0	234,907	0	0	0
072004LW2	RETINA TRADING 6	USD	0	0	2,998,526	0	0	0
077007433	TRADING RETINA	USD	0	0	753,397	0	0	0
072009905	TECH INDICATORS	USD	0	0	234,534	0	0	0
073001927	ANALYST STAT	USD	0	0	1,411,537	0	0	0
077007458	ICE	USD	0	0	722,477	0	0	0
072004B29	QAS STOCK POS A	USD	0	0	1,104	0	0	0
072004B37	QBS STOCK POS B	USD	0	0	1	0	0	0
072004FB5	QDS STOCK POS D	USD	0	0	802,418	0	0	0
072004FB5	QDS STOCK POS D	USD	0	0	8,936	0	0	0
072004FB5	QDS STOCK POS D	USD	0	0	5,105	0	0	0
071002X95	VOL DELTA EUCLID	USD	0	0	2,061,614	0	0	0
071002YB9	VOL COR EUCLID	USD	0	0	729,013	0	0	0
078008663	EURO RISK ARB	USD	0	0	41,373,244	0	0	0
078008663	EURO RISK ARB	USD	0	0	4,670,266	0	0	0
0710079L4	T-C32	USD	0	0	96,206,485	0	0	0
0710000G9	SAM DUMMY TRDBK	USD	0	0	15,810	0	0	0
0710000G9	SAM DUMMY TRDBK	USD	0	0	54,251	0	0	0
071005326	PTG-STORM-TRADING	USD	0	351,432,162	0	0	0	0
071005326	PTG-STORM-TRADING	USD	0	135,534,698	0	0	0	0
071000400	THL SH LOAN	EUR	0	0	8,874,291	0	0	0
072000BG6	LB UK RE HLDGS EQU	GBP	0	0	8,084,200	0	0	0
072000BG6	LB UK RE HLDGS EQU	GBP	0	0	42,442,050	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	2,033,599	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	15,008,606	0	0	0
071000392	THL PURE EQUITY	EUR	0	0	8,651,348	0	0	0
072000BG6	LB UK RE HLDGS EQU	GBP	0	0	2,190,879	0	0	0
072000BG6	LB UK RE HLDGS EQU	GBP	0	0	17,482,083	0	0	0
077009306	MABLE	USD	0	0	391,401,200	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	17,167,452	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	48,238,486	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	1,257,215	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	11,774,579	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	1,388,055	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	11,839,202	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	640,225	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	5,380,710	0	0	0
077009306	MABLE	USD	0	0	2,964,500	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	1,294,277	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	9,687,525	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	3,915,542	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	35,171,584	0	0	0
072000BG6	LB UK RE HLDGS EQU	EUR	0	0	7,429,106	0	0	0
07300BCP0	HY EUR MGT PRIVEQT	USD	0	0	35,725,343	0	0	0
07200CRD0	ITS CANADIAN ACCT	USD	0	0	0	0	0	0
073004&Z9	FIDELITY BKGE NFIS	USD	0	0	0	0	0	0
074005026	FOREIGN PRODUCTS	USD	0	0	0	0	0	0
078004058	CANADIAN PRODUCTION	USD	0	0	0	0	0	0
07200CPP5	ELECTRONIC TRADING	USD	0	0	0	0	0	0
077000073	TL1	USD	0	0	0	0	0	0
078006227	L-SAFLBF	USD	0	0	0	0	0	0
0710005D1	OTC AND STOCK TRAD	USD	0	0	0	0	0	0
077008852	DIVIDEND STRATEGY	USD	0	0	0	0	0	0
077001253	EXOTICS	USD	0	0	0	0	0	0
077005890	EXOTIC 2 LBF	USD	0	0	0	0	0	0
0710008G1	EXOTICS INDEX VOL	USD	0	0	0	0	0	0
072006448	RELATIVE VALUE	USD	0	0	0	0	0	0
072005671	ESTOXX DISPERSION	USD	0	0	0	0	0	0
071000905	WLD SECTOR BSKTS	USD	0	0	0	0	0	0
077001154	CONVERT STRIPPING	USD	0	0	0	0	0	0
071000Q97	L-EXALBF	USD	0	0	0	0	0	0
071000P31	H-HKU	USD	0	0	0	0	0	0
078005360	TLX	USD	0	0	0	0	0	0
071004899	AUTOS PROP	USD	0	0	0	0	0	0
078005537	COLL PLEDGED SECURED HLDG	USD	0	0	0	0	0	0
078005412	EQUITY FINANCE GROUP	USD	0	0	0	0	0	0
072007388	AGENCY PROGRAM TRDG - DCP	USD	0	0	0	0	0	0
072004GH1	INDEX CHANGES 9	USD	0	0	0	0	0	0
078004134	CVT FRONT ASIA	USD	0	0	0	0	0	0
0710021B5	CAP ARB EUCLID STK	USD	0	0	0	0	0	0

073008751	CAP STR ARB	USD	0	0	0	0	0	0	0
077009447	CONNECTIVITY CFM	USD	0	0	0	0	0	0	0
078009388	PHARMS PAIRS	USD	0	0	0	0	0	0	0
078005865	PAN EURO TECH PROP	USD	0	0	0	0	0	0	0
071005680	TELCOS ADR	USD	0	0	0	0	0	0	0
072007968	CLIENT EQ SWAP CASH HEDGES	USD	0	0	0	0	0	0	0
078000858	LBIE SCRIPS	USD	0	0	0	0	0	0	0
072004727	ETF FINANCING	USD	0	0	0	0	0	0	0
072008899	JV ARBITRAGE BENEL	USD	0	0	0	0	0	0	0
078007590	LBIE AS RSK ARB LO	USD	0	0	0	0	0	0	0
071002X38	ITS RISK TRADING	USD	0	0	0	0	0	0	0
071002737	FINANCIALS ADR	USD	0	0	0	0	0	0	0
077005288	HIGHBRIDGE EURO TR	USD	0	0	0	0	0	0	0
079000451	RUSSIA FLOW	USD	0	0	0	0	0	0	0
073002305	CONSUMER ADR	USD	0	0	0	0	0	0	0
073002354	INDSTRLS/ENGL ADR	USD	0	0	0	0	0	0	0
071002C15	QUANT HR 4	USD	0	0	0	0	0	0	0
0720040M7	AMM DOT LBIE	USD	0	0	0	0	0	0	0
072008968	RB1 RISK BOOK 1	USD	0	0	0	0	0	0	0
078007913	ENERGY PROP	USD	0	0	0	0	0	0	0
071004931	INSURANCE ADR	USD	0	0	0	0	0	0	0
072004VM3	BANKS	USD	0	0	0	0	0	0	0
070009279	SYN PB HK SWAPS FX	USD	0	0	0	0	0	0	0
072004GP3	TRANSITION MGT EUR	USD	0	0	0	0	0	0	0
071002422	PB EUR CFD TRADING	USD	0	0	0	0	0	0	0
0710019J2	PROPERTY WASH BOOK	USD	0	0	0	0	0	0	0
0710026D8	L-INS_FRONT	USD	0	0	0	0	0	0	0
077007441	SS CONSUMER	USD	0	0	0	0	0	0	0
077007458	ICE	USD	0	0	0	0	0	0	0
072004FB5	ODS STOCK POS D	USD	0	0	0	0	0	0	0
071002X87	VOL STRAT EUCLID	USD	0	0	0	0	0	0	0
072004TG9	REL VAL PRE EVENT	USD	0	0	0	0	0	0	0
078008663	EURO RISK ARB	USD	0	0	0	0	0	0	0
078008687	H-SSK STOCK BOOK	USD	0	0	0	0	0	0	0
077003697	ASIA - V	USD	0	0	0	0	0	0	0
078007622	ARD4 REVERSION	USD	0	0	0	0	0	0	0
078007697	H-QA1 LBCCA-AUS	USD	0	0	0	0	0	0	0
0710092X1	GMN MASTER FUND LTD (GSAJ2)	USD	0	0	0	0	0	0	0
078004596	LBAC PARITY MGN	USD	0	0	0	0	0	0	0
073007148	LBAC VOL	USD	0	0	0	0	0	0	0
078004579	LBAC VOL MGN	USD	0	0	0	0	0	0	0
0710092P8	JP CASH TR OUTPER	USD	0	0	0	0	0	0	0
072001767	N-LOTC TRADING	USD	0	0	0	0	0	0	0
074004144	CAYCO1 BALLYBUNION	USD	0	0	0	0	0	0	0
072006CB3	CAPS ON FUNDING TR	USD	0	277,254,582	0	0	0	0	0
0740063S4	CAD FORWARDS	USD	0	-370,236,742	0	0	0	0	0
0740063S4	CAD FORWARDS	USD	0	-117,508,330	0	0	0	0	0
0740063S4	CAD FORWARDS	USD	0	-411,018,679	0	0	0	0	0
072000BL5	ANTIBENCH_SEED CAP	USD	0	0	0	0	0	0	0
074008289	AFF DEBT ITL #1	USD	-12,556,535	87,321,222	0	0	12,556,535	0	0
0710009B0	FUND DERIVS JV	USD	-145,229,681	217,890,659	0	0	145,229,681	0	0
077009852	BONDS IN RE	JPY	0	0	0	0	-28,580,285	0	0
0740059F8	FUNDING CAD T-BILL	USD	0	0	0	0	2,483,372,548	0	0
0730047H0	LAYNG YANKEE BANK	USD	0	19,249,985	0	0	0	0	0
07200CQ33	MIDDLE EAST	USD	9,177,137	-702,763	0	0	-9,177,137	0	0
07200CQ33	MIDDLE EAST	USD	0	-22,851,831	0	0	0	0	0
07200CQ33	MIDDLE EAST	USD	2,601,107	0	0	0	-2,601,107	0	0
07200CQ33	MIDDLE EAST	USD	3,619,484	0	0	0	-3,619,464	0	0
07200CQ33	MIDDLE EAST	USD	0	-734,586	0	0	0	0	0
07200CQ33	MIDDLE EAST	USD	4,000,689	0	0	0	-4,000,689	0	0
07200CQ33	MIDDLE EAST	USD	2,400,459	0	0	0	-2,400,459	0	0
07200CQ33	MIDDLE EAST	USD	0	-925,207	0	0	0	0	0
078005441		USD	0	40,783,593	0	0	0	0	0
078005441		USD	0	1,539,174	0	0	0	0	0
078005441		USD	0	7,679,974	0	0	0	0	0
078005441		USD	0	6,617,800	0	0	0	0	0
078005441		USD	0	1,129,616	0	0	0	0	0
072004D11		USD	0	13,594,531	0	0	0	0	0
072004D11		USD	0	513,058	0	0	0	0	0
072004D11		USD	0	2,559,991	0	0	0	0	0
072004D11		USD	0	2,205,667	0	0	0	0	0
072004D11		USD	0	376,539	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-19,249,985	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-54,378,123	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-2,082,231	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-10,239,965	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-8,823,467	0	0	0	0	0
0710047W9	DCALSMJN	USD	0	-1,506,153	0	0	0	0	0
07300P1D8	SP-LBCS BONDS	USD	0	57,893,186	0	0	0	0	0
074008046	NEW YORK ASSET SW	USD	0	757,737,195	0	0	0	0	0
078003482	29729_TREASURY_LGR	USD	0	483,785,474	0	0	0	0	0
074008376	CREDIT VOL BONDS	USD	0	57,437,850	0	0	0	0	0
071004FZ3	LONDON OPTIONS 160	USD	0	95,567,149	0	0	0	0	0
072006JF7	46427 IRP CRED EUR	USD	0	8,964,418	0	0	0	0	0
072006P94	CH CPPI BND LBSF	USD	0	126,931	0	0	0	0	0
071004FJ9	49099 ABS PROP ITS	USD	0	66,234,760	0	0	0	0	0
072006YN3	50078CDOEQBONDITS	USD	0	15,368,969	0	0	0	0	0
072006Y29	ABS CORRETION BOND	USD	0	4,446,106	0	0	0	0	0
0780013Y8	CDO LQD TRAN EUR	USD	0	1,744,260	0	0	0	0	0
070001BX9	PRIMARY MANAGED CDOFX	USD	0	8,780,891	0	0	0	0	0
072004PY4	FX LINKED NOTES AG	USD	0	2,162,908	0	0	0	0	0
074000308	DERV LDN NON DOLLAR	USD	0	2,718,109	0	0	0	0	0
0720067J6	24817GBPITSFIN	USD	0	242,090,098	0	0	0	0	0
0720068J5	24817GBPITPROP	USD	0	9,337,373	0	0	0	0	0
0710019M5	FOUCHET BD & SWAP	USD	0	35,383,456	0	0	0	0	0
078008762	461 BOND TRADING	USD	0	5,656,027	0	0	0	0	0
072004YY4	EUR SECOND (480)	USD	0	441,784,366	0	0	0	0	0
0710048C2	LIQINDICE ITS LBIE	USD	0	9,199,947	0	0	0	0	0
0710016T3	OB ROMANIA	USD	0	3,225,083	0	0	0	0	0
071002FQ7	ILLIQUIDS LBIE CDS	USD	0	17,417,661	0	0	0	0	0
071002G00		USD	0	1,977,936,579	0	0	0	0	0
074008046	NEW YORK ASSET SW	USD	0	343,564,505	0	0	0	0	0
078002C21		USD	0	853,751,363	0	0	0	0	0

072006JF7	46427 IRP CRED EUR	USD	0	47,864,097	0	0	0	0
072006P94	CH CPPI BND LBSF	USD	0	31,885,228	0	0	0	0
072006YN3	50078CDOEQBONDITS	USD	0	43,102,368	0	0	0	0
072006XS3	STRAT EXOTICS 210	USD	0	94,133,743	0	0	0	0
072006CB3	CAPS ON FUNDING TR	USD	0	109,362,658	0	0	0	0
071002W21	148	USD	0	451,005,452	0	0	0	0
0780015F1		USD	0	14,646,367	0	0	0	0
0710008G1	EXOTICS INDEX VOL	USD	0	-25,787,071	0	0	0	0
072006A48	RELATIVE VALUE	USD	0	-22,469,028	0	0	0	0
071000889	WSB	USD	0	-268,337,652	0	0	0	0
071000906	WLD SECTOR BSKTS	USD	0	-8,289,872	0	0	0	0
077001154	CONVERT STRIPPING	USD	0	-397,544,481	0	0	0	0
074003070	HFR LBF	USD	0	-34,365,515	0	0	0	0
071002588	CB FINANCIALS TDG	USD	0	-220,210	0	0	0	0
072006CC1	CDONYBONDS	USD	0	-667,332	0	0	0	0
072006P94	CH CPPI BND LBSF	USD	0	-4,055,148	0	0	0	0
077005908	FUNDS LBF NEW ISSU	USD	0	-20,156,180	0	0	0	0
074000308	DERV LDN NON DOLLAR	USD	0	-11,097,806	0	0	0	0
071002B81	24817SNRFNITS	USD	0	-62,525,635	0	0	0	0
0720039B4	CRD HYBRID BONDS	USD	0	-382,000	0	0	0	0
072004FQ2	USD SECONDARY	USD	0	-271,909	0	0	0	0
076008762	461 BOND TRADING	USD	0	-14,331,400	0	0	0	0
072004YY4	EUR SECOND (480)	USD	0	-1,892,036	0	0	0	0
072004NW0	INFLATION SEC	USD	0	-3,452,758	0	0	0	0
07300P1D8	SP-LBCS BONDS	USD	0	-32,021,632	0	0	0	0
077001154	CONVERT STRIPPING	USD	0	-717,078,711	0	0	0	0
077001154	CONVERT STRIPPING	USD	0	-27,238,657	0	0	0	0
077001154	CONVERT STRIPPING	USD	0	-3,009,801,627	0	0	0	0
0720045T7	MERGER ARBITRAGE_1	USD	0	12,567,455	0	0	0	0
0720045T7	MERGER ARBITRAGE_1	USD	-4,999,242	0	0	0	0	0
07200616	CMBS NEW ISSUE	USD	0	0	-534,459,081	0	0	0
071005326	PTG-STORM-TRADING	USD	0	0	-361,671,594	0	0	0
071005326	PTG-STORM-TRADING	USD	0	0	-20,774,256	0	0	0
0710030T5	RMBS LEGACY BONDS	USD	0	0	-104,127,886	0	0	0
0710030T5	RMBS LEGACY BONDS	USD	0	0	-155,268,357	0	0	0
071002L56		USD	0	0	3,502,572,310	0	0	0
071003776	PTG EQUITY NO 1	EUR	0	-1,318,383	0	0	0	0
071003776	PTG EQUITY NO 1	EUR	0	2,013,899	0	0	0	0
071003784	PTG EQUITY NO2	EUR	0	637,074	0	0	0	0
071003992	THL PURE EQUITY	EUR	0	1,120,966	0	0	0	0
071000400	THL SH LOAN	EUR	0	3,703,088	0	0	0	0
071000400	THL SH LOAN	GBP	0	-1,075,083	0	0	0	0
074000706		EUR	0	-31,882	0	0	0	0
078002KK2		EUR	0	12,728,225	0	0	0	0
074004045	MBS-PRIN TX EQUITY	EUR	0	-2,848,003	0	0	0	0
076001494	RUBY FINANCE STAR	EUR	0	-37,413	0	0	0	0
071005JP0		USD	0	0	0	0	0	0
072009046	BPP BALLYUNION	USD	0	-821,516	0	0	0	0
072000961	BIL BALLYUNION	USD	0	-8,873,074	0	0	0	0
07300BFZ5	BPM IIF	USD	0	-2,813,089,710	0	0	0	0
07300BFZ5	BPM IIF	USD	0	-907,007	0	0	0	0
077008397	HSBC BA TRADE	USD	0	-14,897,965	0	0	0	0
072009038	FR/FL RUBY FINANCE	EUR	0	-4,540,061	0	0	0	0
071000C74		USD	0	666,461,577	0	0	0	0
07200CQK5	LBI ITS SETTLEMENT	USD	0	-831,000	0	0	0	0
071000228	TELECOMS-HIGH BETA	USD	0	-8,076,391	0	0	0	0
071002VR7	LANDOLFJ GOVT SHOR	USD	0	-12,722,957	0	0	0	0
071004832	US CP JV	USD	0	-16,245,109	0	0	0	0
072004CC6	GLOBAL STRUCTURED	USD	0	-7,500,000	0	0	0	0
077005148	ASSET SWAP BUS - I	USD	0	-83,396,334	0	0	0	0
076000769	LCPI TRAD BOOK	USD	0	-399,285,369	0	0	0	0
073000353	MORTGAG FINANCE	USD	0	0	0	790,007	0	0
073000523	CORP DEBT MBOOK BS	USD	0	0	0	-305,495,638	0	0
073001026	CONVERTIBLES MATCH	USD	0	0	0	572,800	0	0
073001125	USD MATCHED	USD	0	0	0	-18,895,198	0	0
073000077	STOCK BORROW/LOAN REPO BOOK	USD	0	0	0	-425,089	0	0
073000747	DEM MATCHED BOOK	USD	0	0	0	168,515,965	0	0
073000754	ESP MATCHED BOOK	USD	0	0	0	-25,645,625	0	0
073000762	FRF MATCHED	USD	0	0	0	-1,176,724,341	0	0
073001067	GBP MATCHED	USD	0	0	0	-4,580,676,465	0	0
073001133	AVAIALBLE MATCHEDD	USD	0	0	0	6,641,683	0	0
074000761	FRF MATCHED	USD	0	0	0	0	0	0
074001132	USD T WASH B	USD	0	0	0	432,823	0	0
073001168	ITL MATCHED	USD	0	0	0	52,727,247	0	0
076005446	CFU CASH BOOK	USD	0	-239,697,262	0	0	0	0
077007706	LB 1 TRADING BOOK	USD	0	-4,002,661	0	0	0	0
0730043K7	BSCPL	INR	0	-5,207,044	0	0	0	0
RTHOM520900	RTHOM (Richard Thoms)/520900	USD	0	-12,330,825	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	407,729,081	0	0	0	0
REMEZ561730	REMEZ- James Blackmore/561730	EUR	0	94,126,597	0	0	0	0
REMEZ561730	REMEZ- James Blackmore/561730	EUR	0	7,818,047	0	0	0	0
REMEZ561730	REMEZ- James Blackmore/561730	EUR	0	88,781,136	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	232,411,350	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	1,269,701,940	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	25,717,103	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	386,385,942	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	9,435,901	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	193,404,978	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	80,891,774	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	545,601,293	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	6,875,216	0	0	0	0
AEGIS458170	Aegis Finance LLC/458170	USD	0	18,491,659	0	0	0	0
AEGIS469740	Aegis Finance LLC/469740	USD	0	-55,474,976	0	0	0	0
AEGIS758170	Aegis Finance LLC/758170	USD	0	36,983,318	0	0	0	0
PTG-T200200	PTG - Tokyo/200200	HKD	0	0	0	0	-206	0
JPYCM490440	JPYCM (Carlos Manalac)/490440	JPY	0	0	0	0	-43,953,697	0
JPYCM490440	JPYCM (Carlos Manalac)/490440	JPY	0	0	0	0	-19,535,065	0
KRW 286930	Korean Borrowers/286930	KRW	0	0	0	0	-91,005	0
JPY 439420	Japanese Borrowers/439420	JPY	0	0	0	0	-136,789	0
TBSYN221720	TBSYN - LOAN ORIGINATION/221720	USD	0	-2,116,164,358	0	0	0	0
SYND 290660	SYND -IBD Shared Positions/290	USD	0	2,116,164,358	0	0	0	0
SYND 411690		USD	0	434,412,766	0	0	0	0
JSTBL425400	JSTBL (Jim Seery Alex Strombe	USD	0	-434,412,766	0	0	0	0

SYND 421270		USD	0	409,190,474	0	0	0	0
JSSYB428090	JSSYB (J. SERRYA, STROMBERGM	USD	0	-409,190,474	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	5,787,348	0	0	0	0
RSLN 291500	RE SH loan note/291500	GBP	0	-4,049,206	0	0	0	0
NPL 463830	Non Performing Loans/463830	EUR	0	-5,655,343	0	0	0	0
RESNR426440	RESNR (James Blackmore)/426440	EUR	0	-31,015,890	0	0	0	0
RSNR 465190		GBP	0	-1,301,783	0	0	0	0
RSNR 451870	RSNR- Real Estate Senior Ln/45	GBP	0	-71,128,669	0	0	0	0
RMEZ 258340	Real Estate Mezz loan/258340	EUR	0	865,881	0	0	0	0
RSNR 208020	RSNR- Real Estate Senior Ln/20	EUR	0	-2,619,815	0	0	0	0
RSNR 294720	RSNR- Real Estate Senior Ln/25	EUR	0	-197,242	0	0	0	0
RMEZ 411190	Real Estate Mezz loan/411190	EUR	0	-1,793,951	0	0	0	0
RMEZ 411190	Real Estate Mezz loan/411190	SEK	0	-437,021	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	-39,072,768	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	-143,576,502	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	-44,185,890	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	SEK	0	-452,358	0	0	0	0
RSNR 415220	RSNR- Real Estate Senior Ln/41	GBP	0	-445,350	0	0	0	0
RMEZ 415240	Real Estate Mezz loan/415240	GBP	0	-812,887	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	6,013,112	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	4,327,499	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	19,462,740	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	GBP	0	6,793,749	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	8,237,926	0	0	0	0
RSNR 411190	RSNR- Real Estate Senior Ln/41	EUR	0	1,636,743	0	0	0	0
PDDE	BGI EQUITY TRI-PARTY PROGRAM	USD	0	0	0	0	0	0
G4KK	BORROW VS CASH	USD	0	0	0	0	0	0
GM0W	LV MORTGAGE SECUR	USD	0	-119,408,000	0	0	0	0
GM0W	LV MORTGAGE SECUR	USD	0	-31,159,000	0	0	0	0
GAS0	ENHANCED CASH	USD	0	18,700,000	0	0	0	0
4A6T	BNC WHOLE LOANS	USD	0	8,633,812	0	0	0	0
4A7S	SUBPRIME ALS WHOLE LOANS	USD	0	3,829,005	0	0	0	0
4A94	SUBPRIME RMS WHOLE LOANS	USD	0	24,000,040	0	0	0	0
4AEA	SUBPRIME WHOLE LOANS	USD	0	42,618,503	0	0	0	0
4AEX	SUBPRIME WHOLE LOANS - CAPTIVE	USD	0	131,686,637	0	0	0	0
4M9S	MLN SUB-PRIME 1ST-LIEN	USD	0	30,898,930	0	0	0	0
4MHG	SCRATCH AND DENT	USD	0	108,589	0	0	0	0
4A20	FINANCING AMERICA	USD	0	5,242,728	0	0	0	0
4ABC	BNC WHOLE LOAN REPURCHASES	USD	0	245,735	0	0	0	0
G174	SPECIALS - TERM - INV	USD	0	0	0	0	-2,035,639,739	0
GAAP	FINANCIAL ENGINEERING TAX DEAL	USD	0	0	0	0	0	0
G137	FIXED RATE REAL ESTATE ABS	USD	0	0	0	0	0	-375
G18K	LD BOND OPTIONS	USD	0	0	0	0	0	-14,860,889
G1DY	DOLLAR ROLLS - OFF THE RUN	USD	0	0	0	-388,080,000	0	0
WMK0	CAPITAL CROSSING	USD	0	0	0	0	0	0
WMK0	CAPITAL CROSSING	USD	0	0	0	0	0	0
WMK0	CAPITAL CROSSING	USD	0	0	0	0	0	0
WMK0	CAPITAL CROSSING	USD	0	0	0	0	0	0
CHDL	DALEV MTS ACCOUNT	USD	0	-716,914	0	0	0	0
UP3F		USD	0	7,704,596	0	0	0	0
G274	SPECIALS - TERM - RE	USD	0	0	0	0	0	0
G12G	WHOLE LOAN CMO'S	USD	0	0	0	0	0	0
G1NE	WILLIAM FENWICK	USD	0	0	0	0	0	0
GAT3	INTL BANK FOR RECONST & DEVELO	USD	0	0	0	0	0	0
GAE2	COMMERCIALS	USD	0	0	0	0	0	0
GMX9	PASS-THRU	USD	0	0	0	0	0	0
G4KK	BORROW VS CASH	USD	0	0	0	0	0	-347,872,237
G1TW	US CASH	USD	0	-661,085,937	0	0	0	0
G1W7	PRINCIPAL STRATEGIES MTS	USD	0	0	0	0	0	0
GABJ	NEUBERGER ALLOCATIONS	USD	0	0	0	0	0	0
GAC8	CMO COLLAT	USD	0	-136,368	0	0	0	0
GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-3,494,138	0	0	0	0
G1FA	AGENCY ARMS TRDG - INV	USD	0	7,852,224	0	0	0	0
GAC8	CMO COLLAT	USD	0	-2,109,570	0	0	0	0
GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-118,932,801	0	0	0	0
G1F1	AGENCY PT & OPTIONS AMERICAS	USD	0	247,038	0	0	0	0
G1F1	AGENCY PT & OPTIONS AMERICAS	USD	0	5,362,727	0	0	0	0
G1FA	AGENCY ARMS TRDG - INV	USD	0	-82,890,494	0	0	0	0
GAC8	CMO COLLAT	USD	0	-2,456,831	0	0	0	0
GAC8	CMO COLLAT	USD	0	-176,877,192	0	0	0	0
GAC8	CMO COLLAT	USD	0	-803,180,394	0	0	0	0
GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-319,049,294	0	0	0	0
GAWA	SEASONED LEDGER	USD	0	-499,216,371	0	0	0	0
GAWA	SEASONED LEDGER	USD	0	-1,377,347,311	0	0	0	0
GAWA	SEASONED LEDGER	USD	0	962,731,705	0	0	0	0
GAWA	SEASONED LEDGER	USD	0	1,831,924	0	0	0	0
GAWA	SEASONED LEDGER	USD	0	-117,296,824	0	0	0	0
GAC8	CMO COLLAT	USD	0	-289,078,150	0	0	0	0
GM9J	COLLATERAL ACCOUNT FOR DERI	USD	0	-205,723,848	0	0	0	0
H47W	CANADA FIRM SHORT GOV	USD	0	0	0	0	0	0
H47W	CANADA FIRM SHORT GOV	USD	0	0	0	-12,905,882	0	0
GARA	CENTERPOINT ENERGY	USD	0	-75,411,084	0	0	0	0
GARA	CENTERPOINT ENERGY	USD	0	-12,937,222	0	0	0	0
GARA	CENTERPOINT ENERGY	USD	0	-147,776,882	0	0	0	0
GAIA	MIDDLE EAST	USD	3,581,549	0	0	0	-3,581,549	0
GAIA	MIDDLE EAST	USD	3,476,702	0	0	0	-3,476,702	0
OA2P	ABS NI INVESTMENTS	USD	0	-246,304,788	0	0	0	0
OA2P	ABS NI INVESTMENTS	USD	0	-38,811,686	0	0	0	0
OA2P	ABS NI INVESTMENTS	USD	0	-457,708,156	0	0	0	0
C1TD	QANTAS AIR	USD	0	1,043,181	0	0	0	0
GM5T	MALAYCCR	USD	0	2,389,132	0	0	0	0
GM14	MOGAVERO HEALTHCARE	USD	0	15,197,287	0	0	0	0
GM2U	ESOTERIC EMG MTS	USD	0	343,948	0	0	0	0
G12I	TSY HEDGE	USD	0	1,806,583	0	0	0	0
8ARQ	MDP COFI	USD	0	13,514,029	0	0	0	0
G1M3	COMMERCIAL PAPER (ASSET BACKED	USD	0	-1,352,000,000	0	0	0	0
G17L	AGENCIES	USD	0	0	259,211,125	0	0	0
GMK2	LONG AGENCIES	USD	0	0	566,465,344	0	0	0
GMK2	LONG AGENCIES	USD	0	0	406,941,353	0	0	0
GMK2	LONG AGENCIES	USD	0	0	824,568,553	0	0	0
CDDQ	C-BASS	USD	0	48,521,583	0	0	-48,521,583	0
CPU1	SECURITY NATIONAL (ESOTERIC)	USD	0	10,039,832	0	0	-10,039,832	0
WDQQ	AEGIS 2006-1 ADVANCED FACILITY	USD	0	412,264	0	0	-412,264	0

WDRE	AEGIS 2005-3 ADVANCE LINE	USD	0	4,582,268	0	-4,582,268	0	0
WDVH	SECURITY NATIONAL SERV ADV FAC	USD	0	37,917,699	0	-37,917,699	0	0
WP80	SUBPRIME SECONDARY	USD	0	55,823,605	0	-55,823,605	0	0
C1HD	LCPI BANKHAUS C/P	USD	4,000,000,000	0	0	0	-4,000,000,000	0
C1HD	LCPI BANKHAUS C/P	USD	0	-4,000,000,000	0	0	0	0
QA3Y	STRUCTURED TRANS LB1 GROUP INV	USD	0	-1,000,000	0	0	0	0
G14B	GOVERNMENT TIPS	USD	0	0	146,935,011	0	0	0
G14B	GOVERNMENT TIPS	USD	0	0	237,213,414	0	0	0
GM7L	TIPS BACKBOOK	USD	0	0	88,988,409	0	0	0
G1SL	PROPRIETARY STRIPS	USD	0	0	1,185,034	0	0	0
G1SL	PROPRIETARY STRIPS	USD	0	0	672,947	0	0	0
G1T7	TREASURY/PROPRIETARY	USD	0	0	39,566,365	0	0	0
G1T7	TREASURY/PROPRIETARY	USD	0	0	52,304,612	0	0	0
6AMB	110 ITS	USD	0	0	163,355,261	0	0	0
6AMB	110 ITS	USD	0	0	886,903,077	0	0	0
6AHB	INFLATION INDEX BOND-COLOMBI	USD	0	0	519,544,623	0	0	0
6141	141 MTS	USD	0	0	146,181,352	0	0	0
6141	141 MTS	USD	0	0	328,942,855	0	0	0
6A3W	OPTION MTS BONDS	USD	0	0	140,328,855	0	0	0
6A3W	OPTION MTS BONDS	USD	0	0	1,849,757,727	0	0	0
6AWD	140MTS+3843	USD	0	0	213,030,139	0	0	0
6AFV	CPI DERIV TREASURY NOTES	USD	0	0	251,950,578	0	0	0
6AFV	CPI DERIV TREASURY NOTES	USD	0	0	307,563,592	0	0	0
G473	LONG T-BILLS	USD	0	0	0	0	-89,709,766	0
G4TD	BORROWS VS CASH	USD	0	0	0	0	-1,359,322,384	0
GPYZ	AGENCY BORROW TO MATURITY	USD	0	0	0	0	-268,039,012	0
GDIW	LM PROP CASH CB	USD	0	0	0	0	-502,713,393	0
G4T7	TREASURY/PROPRIETARY	USD	0	0	0	0	-1,345,801,162	0
G47W	LONDON PROP TW	USD	0	0	0	0	-250,512,746	0
G4O2	PHILLIPS CASH	USD	0	0	0	0	-200,952,136	0
PE4TD	LBIE SHORT TERM	USD	0	0	0	0	-609,731,445	0
QV1BC		USD	0	0	0	0	0	0
QV1BC		USD	0	56,696,112	0	0	0	0
5AZM		USD	0	32,966,000	0	0	0	0
GAB0	HY TRAINS 2006-1 REPO	USD	8,325,551	0	0	0	-8,325,551	0
GAB0	HY TRAINS 2006-1 REPO	USD	1,595,452	0	0	0	-1,595,452	0
GAB0	HY TRAINS 2006-1 REPO	USD	1,543,477	0	0	0	-1,543,477	0
GAB0	HY TRAINS 2006-1 REPO	USD	19,409,060	0	0	0	-19,409,060	0
GAB0	HY TRAINS 2006-1 REPO	USD	547,067	0	0	0	-547,067	0
GAB0	HY TRAINS 2006-1 REPO	USD	756,013	0	0	0	-756,013	0
GAB0	HY TRAINS 2006-1 REPO	USD	1,970,646	0	0	0	-1,970,646	0
GAB0	HY TRAINS 2006-1 REPO	USD	2,968,152	0	0	0	-2,968,152	0
GAB0	HY TRAINS 2006-1 REPO	USD	1,518,953	0	0	0	-1,518,953	0
GAB0	HY TRAINS 2006-1 REPO	USD	786,644	0	0	0	-786,644	0
GAB0	HY TRAINS 2006-1 REPO	USD	879,199	0	0	0	-879,199	0
GAB0	HY TRAINS 2006-1 REPO	USD	821,344	0	0	0	-821,344	0
GAB0	HY TRAINS 2006-1 REPO	USD	819,010	0	0	0	-819,010	0
GAB0	HY TRAINS 2006-1 REPO	USD	9,747,823	0	0	0	-9,747,823	0
GAB0	HY TRAINS 2006-1 REPO	USD	1,790,209	0	0	0	-1,790,209	0
GAB0	HY TRAINS 2006-1 REPO	USD	931,168	0	0	0	-931,168	0
GAB0	HY TRAINS 2006-1 REPO	USD	2,569,304	0	0	0	-2,569,304	0
GAB0	HY TRAINS 2006-1 REPO	USD	907,711	0	0	0	-907,711	0
GAG1	SHORT ARM-MTA IO/PO SECONDARY	USD	0	-9,373,836	0	0	0	0
GAF2	SERVICING RIGHTS	USD	0	-25,241,163	0	0	0	0
GAGJ	PHAWA NEW ISSUE	USD	0	-7,406,797	0	0	0	0
GAS0	ENHANCED CASH	USD	0	-64,120,000	0	0	0	0
4MHG	SCRATCH AND DENT	USD	0	-46,879,762	0	0	0	0
41U1	PRINCIPAL FLOATING RATE LOANS	USD	0	-20,000,000	0	0	0	0
WM1A	REVERSE MORTGAGES	USD	0	-10,431,399	0	0	0	0
W1VB	FIXED RATE UNRATED B NOTES	USD	0	-477,500	0	0	0	0
WAB6	FIXED RATE B S LARGE LOANS	USD	0	-10,831,250	0	0	0	0
WADY	COHEN'S WHOLE LOANS	USD	0	-85,905,300	0	0	0	0
GFSADJ77831		USD	0	0	0	0	0	0
8DGUDW		USD	0	493,173,942	0	0	0	0
8DGUBH		USD	0	4,637,830,307	0	0	0	0
8DGUMM		USD	0	1,036,419,993	0	0	0	0
8DGUMMRM		USD	0	705,930,731	0	0	0	0
8DGUMMSECONDS		USD	0	441,405,471	0	0	0	0
8AT1		USD	0	0	0	0	0	0
8EAGLE-ENERGY		USD	0	0	0	0	0	0
8WOOR12NPLS		USD	0	0	0	0	0	0
8WOOR14NPLS		USD	0	0	0	0	0	0
8WOOR15NPLS		USD	0	0	0	0	0	0
8JAPAN/LBCAP3		USD	0	0	0	0	0	0
8WOOR15NPLS		USD	0	0	0	0	0	0
8WOOR16NPLS		USD	0	0	0	0	0	0
8FALCON/240		USD	0	0	0	0	0	0
8JAPAN/LBAYK		USD	0	0	0	0	0	0
8JAPAN/LBCYK		USD	0	0	0	0	0	0
8LBOPP		USD	0	0	0	0	0	0
820812HUARONG		USD	0	0	0	0	0	0
8HYIKOREA		USD	0	0	0	0	0	0
8JAPAN/LBEYK		USD	0	0	0	0	0	0
8DITC		USD	0	0	0	0	0	0
8WOOR11NPLS		USD	0	0	0	0	0	0
8EAGLE-ENERGY		USD	0	-441,165	0	0	0	0
8EAGLE-ENERGY		USD	0	150,188,738	0	0	0	0
LBAIMMTM		USD	0	759,489	0	0	0	0
LBAIMMTM		USD	0	656,905	0	0	0	0
LBAIMMTM		USD	0	966,146	0	0	0	0
LBAIMMTM		USD	0	873,386	0	0	0	0
LBAIMMTM		USD	0	711,639	0	0	0	0
LBAIMMTM		USD	0	1,149,266	0	0	0	0
INVLIBERTY		USD	0	52,290,624	0	0	0	0
LBAIMMTM		USD	0	26,767,211	0	0	0	0
LBAIMMTM		USD	0	22,806,530	0	0	0	0
H2CREDIT		USD	0	6,278,068	0	0	0	0
LBAIMMTM		USD	0	9,840,735	0	0	0	0
INVLIBERTY		USD	0	7,069,515	0	0	0	0
LBAIMMTM		USD	0	20,000,000	0	0	0	0
LBAIMMTM		USD	0	31,294,455	0	0	0	0
MARKETNEUTRAL		USD	0	36,481	0	0	0	0
OSPRAEINV		USD	0	11,516,350	0	0	0	0

LBAIMTM	USD	0	552,079	0	0	0	0	0
LBAIMTM	USD	0	51,830	0	0	0	0	0
LBAIMTM	USD	0	50,040	0	0	0	0	0
LBAIMTM	USD	0	34,967,699	0	0	0	0	0
OSPRAIEINV	USD	0	111,344,728	0	0	0	0	0
SKYBRIDGE	USD	0	9,827,342	0	0	0	0	0
LBAIMTM	USD	0	547,420	0	0	0	0	0
LBAIMTM	USD	0	60,765	0	0	0	0	0
LBAIMTM	USD	0	5,915,424	0	0	0	0	0
LBAIMTM	USD	0	49,119	0	0	0	0	0
LBAIMTM	USD	0	9,717,049	0	0	0	0	0
LBAIMTM	USD	0	25,000,000	0	0	0	0	0
INVLIBERTY	USD	0	67,531,276	0	0	0	0	0
MARKETNEUTRAL	USD	0	20,379,006	0	0	0	0	0
MARKETNEUTRAL	USD	0	17,552,661	0	0	0	0	0
INVLIBERTY	USD	0	2,379,632	0	0	0	0	0
CREDITARB	USD	0	25,495,796	0	0	0	0	0
NBTECHMTM	USD	0	4,261,469	0	0	0	0	0
NBTECHMTM	USD	0	67,393,500	0	0	0	0	0
NBTECHMTM	USD	0	65,649,195	0	0	0	0	0
GLOMACMTM	USD	0	660,457	0	0	0	0	0
GLOMACMTM	USD	0	5,046,660	0	0	0	0	0
GLOMACMTM	USD	0	4,946,009	0	0	0	0	0
GLOMACMTM	USD	0	101,550,000	0	0	0	0	0
INVLIBERTY	USD	0	9,731,420	0	0	0	0	0
&EAGLE-ENERGY	USD	0	581,692,090	0	0	0	0	0
&ENERGYCORP	USD	0	2,403,593,292	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0%	0	0	0	0
&CDOB52273	USD	0	0	0	0	0	0	0
&CORECORP	USD	0	0	0	0	0	0	0
GFS29478DVMTM	USD	0	0	0	0	0	0	0
&ABS2	USD	0	0	0	0	0	0	0
&ENERGYCORP	USD	0	0	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0	0	0	0	0
GFSADJ78501	USD	0	0	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0	0	0	0	0
IBACFA	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
GFSADJ24173	USD	0	0	0	0	0	0	0
&LBBREC1	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&COHANEIBD	USD	0	0	0	0	0	0	0
IBCACOHANE	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&SVC	USD	0	0	0	0	0	0	0
GFSADJ24160	USD	0	0	0	0	0	0	0
GFSADJ25507	USD	0	0	0	0	0	0	0
GFSADJ70721	USD	0	0	0	0	0	0	0
SWAPRV	USD	0	0	0	0	0	0	0
GFSADJ77831	USD	0	0	0	0	0	0	0
GFSADJ78501	USD	0	0	0	0	0	0	0
NBLLCSEED	USD	0	0	0	0	0	0	0
IBCAMORT	USD	0	0	0	0	-3,126,403,255	0	0
&16C	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&COHANEIBD	USD	0	0	0	0	0	0	0
IBCACOHANE	USD	0	0	0	0	0	0	0
&EAGLE-ENERGY	USD	0	0	0	0	0	0	0
&ALBSADJ	USD	0	0	0	0	0	0	0
&ALBSADJ	USD	0	0	0	0	0	0	0
&C19	USD	0	0	0	0	0	0	0
&C19	USD	0	0	0	0	0	0	0
NBSEEDALT	USD	0	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0	0
&AQUILINE	USD	0	5,734,766	0	0	0	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-3,063,663,618	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-132,899,391	0	0
BNDOPTJGB	USD	0	0	0	0	-41,903,341	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-206,263,945	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-170,189,626	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-2,297,261,601	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-213,002,814	0	0
GOVJV	USD	0	0	0	0	0	0	0
GOVJV	USD	0	0	0	0	-12,776,564	0	0
FFASIALBIE	USD	0	0	0	-25,885,088,874	0	0	0
0083FFASIA	USD	0	0	0	0	0	0	0
0083FFASIA	USD	0	0	0	16,098,698,619	0	0	0
FFASIALBIE	USD	0	0	0	22,219,368,721	0	0	0
GOVJV	USD	0	0	0	0	2,534,071,560	0	0
GOVJV	USD	0	0	0	0	51,141,868	0	0
BNDOPTJGB	USD	0	0	0	0	41,903,341	0	0
GOVJV	USD	0	0	0	0	44,152,498	0	0
GOVJV	USD	0	0	0	0	59,945,827	0	0
GOVJV	USD	0	0	0	0	847,332,364	0	0
GOVJV	USD	0	0	0	0	114,794,465	0	0
EQFINLBEAS	USD	0	0	0	0	0	0	0
PBLDNJPY	USD	0	0	0	0	0	0	0
GFSADJ24365	USD	0	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0	0

&Z32	USD	0	500,000,000	0	0	0	0
&Z32	USD	0	0	0	0	1,000,000,000	0
TPBJPY	USD	0	725,338,106	0	0	0	0
&VPP	USD	0	0	0	0	0	0
GFSADJ23152NO	USD	0	0	0	0	0	0
GFSADJ24604	USD	0	0	0	0	0	0
GFSADJ25038	USD	0	0	0	0	0	0
GFSADJ25507	USD	0	0	0	0	0	0
GFSADJ27643	USD	0	0	0	0	0	0
&AMP	USD	0	0	0	0	0	0
GFSADJ70721	USD	0	0	0	0	0	0
GFSADJ77001	USD	0	0	0	0	0	0
GFSADJ77411	USD	0	0	0	0	0	0
GFSADJ26680	USD	0	0	0	0	0	0
GFSADJ43387	USD	0	0	0	0	0	0
GFSADJ24084	USD	0	0	0	0	0	0
&BORROW	USD	0	0	0	0	0	0
GFSADJ24173	USD	0	0	0	0	0	0
CORPCASH	USD	0	0	0	0	0	0
GFSADJ40130	USD	0	0	0	0	0	0
GFSADJ40130	USD	0	0	0	0	0	0
GFSADJ24384	USD	0	0	0	0	0	0
GFSADJ24384	USD	0	0	0	0	0	0
GFSADJ27192	USD	0	0	0	0	0	0
GFSADJ27192	USD	0	0	0	0	0	0
GFSADJ29793	USD	0	0	0	0	0	0
GFSADJ29793	USD	0	0	0	0	0	0
GFSADJ24384	USD	0	0	0	0	0	0
GFSADJ24384	USD	0	0	0	0	0	0
GFSADJ41079	USD	0	0	0	0	0	0
GFSADJ05282	USD	0	0	0	0	0	0
&I88	USD	0	0	0	0	0	0
GFSEUR1833FIN	USD	0	0	0	0	0	0
GFS29730FIN46	USD	0	498,041,951	0	0	0	0
&CDOASIABS	USD	0	1,511,437,387	0	0	0	0
GFS29730FIN46	USD	0	261,517,050	0	0	0	0
GFS30730CDOAJV	USD	0	5,000,000	0	0	0	0
&CDOBS42345	USD	0	853,751,363	0	0	0	0
&CDOASIABS	USD	0	0	0	4,687,929	0	0
&CDOASIABS	USD	0	242,080,395	0	0	0	0
&CDOASIABS	USD	0	439,070,769	186,432,487	0	0	0
GFS30730CDOAJV	USD	0	0	0	4,687,929	0	0
GFS30730CDOAJV	USD	0	242,080,395	0	0	0	0
GFS30730CDOAJV	USD	0	439,070,769	186,432,487	0	0	0
GFSEUR183TPB	USD	0	-5,536,939,744	0	0	0	0
GFSADJ77831	USD	0	0	0	386,060,000	0	0
GFSEUR81VOL	USD	0	3,310,885,702	0	0	0	0
GFSEUR183FLVOL	USD	0	-4,007,950,836	0	0	0	0
GFSADJ24242	USD	0	0	0	0	0	0
&CDSFOP	USD	0	0	0	0	0	0
GFSADJ47612	USD	0	0	0	0	0	0
GFSEUR1833FIN	USD	0	0	0	0	0	0
GFSEUR1833FIN	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
PBLONJPY	USD	0	0	0	0	0	0
CORPCASH2	USD	0	0	0	0	0	0
GFSEUR183VOL	USD	0	0	0	0	0	0
&SVC	USD	0	0	0	0	0	0
EDCADJ	USD	-170,284,554	0	0	0	0	0
EDCADJ	USD	0	53,796,317	0	0	0	0
SFLFL ADJ	USD	-11,138,910	0	0	0	0	0
SFLFL ADJ	USD	0	402,904,607	0	0	0	0
&HYDEQTYPRPJV	USD	0	65,797,469	0	0	0	0
&HYDEQTYPRPJV	USD	-97,396,357	0	0	0	37,398,357	0
&HYDEQTYPRPJV	USD	0	35,758,356	0	0	0	0
&HYDEQTYPRPJV	USD	-41,241	0	0	0	41,241	0
IBDMISC	USD	0	78,011,308	0	0	0	0
LSYOIL	USD	0	248,659,975	0	0	0	0
GFSADJ78501	USD	0	21,482,471	0	0	0	0
&AGK	USD	0	1,125,873	0	0	0	0
&MERDN	USD	0	2,104,571,458	0	0	0	0
&REITSC	USD	0	1,928,476,322	0	0	0	0
&IZZO	USD	0	0	0	0	0	0
&IZZO	USD	0	101,934,473	0	0	0	0
&C05	USD	0	967,046,195	0	0	0	0
&JM1	USD	0	634,239,375	0	0	0	0
&IZZO	USD	0	668,309,766	0	0	0	0
&FXFWDUSD	USD	0	587,110,405	0	0	0	0
TPBJPY	USD	0	0	0	0	0	0
GFSADJ25141	USD	0	0	0	0	0	0
&Z25	USD	0	0	0	0	70,000,000	0
GFSADJ24173	USD	0	0	0	0	0	0
&SPFAS140	USD	0	426,591,000	0	0	0	0
&PROPFAS140	USD	0	156,840,000	0	0	0	0
&STAPLETON	USD	0	2,270,323,000	0	0	0	0
&SPML	USD	0	378,209,869	0	0	0	0
GFSADJ42196	USD	0	255,394	0	0	0	0
GFSADJ46520	USD	0	139,242	0	0	0	0
GFSADJ46520	USD	0	835,154	0	0	0	0
GFSADJ25141	USD	-17,120,186	0	0	0	0	0
GFSADJ25141	USD	0	24,628,861	0	0	0	0
GFSADJ40130	USD	0	9,990,096	0	0	0	0
GFSADJ42196	USD	0	2,003,610	0	0	0	0
GFSADJ27215	USD	0	1,105,469	0	0	0	0
GFSADJ27215	USD	-440,928	0	0	0	0	0
GFSADJ24149	USD	0	5,707,920	0	0	0	0
GFSADJ24149	USD	-7,588,109	0	0	0	0	0
GFSADJ22629	USD	0	3,214,508	0	0	0	0
GFSADJ22629	USD	-226,484	0	0	0	0	0
GFSADJ45527	USD	0	2,943,250	0	0	0	0

GFSADJ45527	USD	-2,780,294	0	0	0	0	0
GFSADJ20131	USD	0	1,121,507	0	0	0	0
GFSADJ20131	USD	-1,125,127	0	0	0	0	0
GFSADJ42350	USD	0	24,933	0	0	0	0
GFSADJ42350	USD	-81,196	0	0	0	0	0
GFSADJ42351	USD	0	19,366,042	0	0	0	0
GFSADJ42351	USD	-489,356,755	0	0	0	0	0
&CDOASIALBS	USD	0	7,855,462	0	0	0	0
SCTASIALBSF	USD	0	30,327,859	0	0	0	0
FXASIASWAPMTM	USD	0	115,344,833	0	0	0	0
DERIVLBSFSWMTM	USD	0	781,932,777	0	0	0	0
GFSADJ24149	USD	0	80,589,562	0	0	0	0
GFSADJ24149	USD	-49,738,835	0	0	0	0	0
GFSADJ27192	USD	0	414,972,120	0	0	0	0
GFSADJ27192	USD	-593,848,830	0	0	0	0	0
&GFSADJ20382	USD	0	182,838,125	0	0	0	0
&GFSADJ20382	USD	-10,647,457	0	0	0	0	0
GFSADJ22629	USD	0	611,940,585	0	0	0	0
GFSADJ22629	USD	-485,414,370	0	0	0	0	0
GFSADJ27180	USD	-1,862,802	0	0	0	0	0
&GFSADJ20384	USD	0	11,140,462	0	0	0	0
&GFSADJ20384	USD	-8,011,948	0	0	0	0	0
GFSADJ20131	USD	0	38,899,343	0	0	0	0
GFSADJ20131	USD	-19,384,368	0	0	0	0	0
&GFSADJ24244	USD	0	735,901,910	0	0	0	0
&GFSADJ24244	USD	-165,405,718	0	0	0	0	0
GFSADJ42350	USD	0	51,408,848	0	0	0	0
GFSADJ42350	USD	-381,848,882	0	0	0	0	0
GFSADJ42351	USD	0	-483,252,720	0	0	0	0
&GAJB	USD	0	34,152,542	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
GFSEUR183ISL	USD	0	0	0	0	0	0
TPBJPY	USD	0	0	0	0	0	0
&WOOR11/NPLS	KRW	0	2	0	0	0	0
&WOOR11/NPLS	KRW	0	9,792,488	0	0	0	0
&WOOR14/NPLS	KRW	0	10	0	0	0	0
&WOOR11/NPLS	KRW	0	989,140	0	0	0	0
&WOOR12/NPLS	KRW	0	32,427	0	0	0	0
&WOOR14/NPLS	KRW	0	609,612	0	0	0	0
&WOOR15/NPLS	KRW	0	216,474	0	0	0	0
&C19	USD	0	0	0	0	0	0
&ADPMRG	USD	0	0	0	0	0	0
&QAF1	USD	0	118,476,502	0	0	0	0
&AGK	USD	0	154,132,834	0	0	0	0
IBCASREIT	USD	0	982,526,222	0	0	0	0
&IBB	USD	0	0	0	0	0	0
ARSOTHER	USD	0	171,700,000	0	0	0	0
&HORIZON2	USD	0	20,000,000	0	0	0	0
NBEFRL 259460	USD	0	387,861,296	0	0	0	0
NBEFRL 218630	USD	0	11,896,864	0	0	0	0
NBEFRL 218640	USD	0	-11,896,864	0	0	0	0
NBEFRL 511030	USD	0	-387,861,296	0	0	0	0
&ONF	USD	0	0	0	0	0	0
&STRTBILLS	USD	0	0	0	0	0	0
&ALL	USD	0	0	0	0	0	0
&ABS2	USD	0	0	0	0	0	0
DIEGOLBI	USD	0	0	0	0	0	0
&18M	USD	0	0	0	0	0	0
&GOVARVSL	USD	0	0	0	0	0	0
&GMJB	USD	0	0	0	0	0	0
&HYF	USD	0	0	0	0	0	0
&CORECORP	USD	0	0	0	0	0	0
&NBO	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
&1B1	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183STAT	USD	0	0	0	0	0	0
GFSADJ43387	USD	0	0	0	0	0	0
GFSEUR183STAT	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
&BROKE	USD	0	0	0	0	-1,064,578,045	0
&CFUODD	USD	0	0	0	0	-54,820,380,812	0
&Z13	USD	0	0	0	0	0	0
&C19	USD	0	0	0	0	0	0
&SVC	USD	0	0	0	0	0	0
&Z23	USD	0	0	0	0	0	0
GFSADJ24173	USD	0	0	0	0	0	0
89311780012	USD	0	0	0	0	0	0
&HYF	USD	0	0	0	0	0	0
&IDG	USD	0	0	0	0	0	0
&CORECORP	USD	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0
&1KF	USD	0	0	0	0	0	0
GFSADJ25534	USD	0	0	0	0	0	0
LIQPROPASIA	USD	0	0	0	0	0	0
&GFSADJ20384	USD	0	0	0	0	0	0
&COT	USD	0	0	0	0	0	0
ISPEU	USD	0	0	0	0	0	0
GFSADJ29793	USD	0	0	0	0	0	0
FRESLBIE	USD	0	0	0	0	0	0
CHSSS	USD	0	0	0	0	0	0
&GOA	USD	0	0	0	0	0	0
&QAF1	USD	0	0	0	0	0	0
&ENERGYCORP	USD	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0
&Z23	USD	0	0	0	0	0	0
&PVP	USD	0	18,958,286	0	0	0	0
GFSADJ24242	USD	0	924,210,122	0	0	0	0
&PVP	USD	-143,502,427	0	0	0	0	0
GFSADJ24242	USD	-867,892,044	0	0	0	0	0

765,810,553

GFSADJ27555	USD	0	331,755,427	0	0	0	0
GFSADJ27555	USD	-567,550,857	0	0	0	0	0
GFSADJ25737	USD	0	1,212,511,889	0	0	0	0
VZCOLL COLLAR	USD	0	186,572,968	0	0	0	0
GFSADJ25737	USD	-1,676,989,382	0	0	0	0	0
VZCOLL COLLAR	USD	-432,644,152	0	0	0	0	0
&GENNX	USD	0	1,015,072	0	0	0	0
&C19	USD	0	0	0	0	0	0
&C19	USD	0	0	0	0	0	0
&C19	USD	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0
&SECRANGEON	USD	0	0	0	0	0	0
&FUNDMGT	AUD	0	67,477,337	0	0	0	0
&GREENTECH	USD	0	4,840,527	0	0	0	0
&NCT	USD	0	112,665,671	0	0	0	0
FUNDINV	USD	0	245,970,633	0	0	0	0
IBDMISC	USD	0	108,559,223	0	0	0	0
&CFR	USD	0	10,480,326	0	0	0	0
&CFS	USD	0	161,504,212	0	0	0	0
&HGLDANS	USD	0	80,752,106	0	0	0	0
&FCFRL2	USD	0	-624,931,674	0	0	0	0
&FCFRL1	USD	0	-242,256,314	0	0	0	0
IBADFRLHY	USD	0	82,299,562	0	0	0	0
&FHA	USD	0	164,599,161	0	0	0	0
IBADHYFRLBBSF	USD	0	126,010,980	0	0	0	0
HYFRLBBSF	USD	0	252,021,958	0	0	0	0
&LBCBSUMI2	USD	0	-1,015,211,414	0	0	0	0
&LBCBSUMI4	USD	0	292,579,537	0	0	0	0
&LBCBSUMI6	USD	0	574,678,747	0	0	0	0
IBADREFRL	USD	0	46,157,603	0	0	0	0
&HJN	USD	0	92,315,205	0	0	0	0
GFSADJ25144	USD	0	591,101,367	0	0	0	0
&BHS	USD	0	-7,985,428	0	0	0	0
&BHS	USD	0	-666,652,047	0	0	0	0
IBADHGFRLLBBS	USD	0	295,550,882	0	0	0	0
IBADHYFRL-BHAUS	USD	0	2,661,810	0	0	0	0
&HYFRLEQ-BHAUS	USD	0	5,323,618	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
LIBERTY	USD	0	0	0	0	0	0
NBHY1	USD	0	0	0	0	0	0
NBLLCSEED	USD	0	0	0	0	0	0
NBLLCSEED	USD	0	0	0	0	0	0
PIMEMPLYELQAN	USD	0	0	0	0	0	0
FFASIALBSF	USD	3,260,250,250	-650,408	0	0	0	0
FFASIALBAC	USD	0	-4,435,961	0	0	0	0
FFASIALBIE	USD	16,363,481,673	-2,172,073	0	0	0	0
FFASIALBIE	USD	16,046,209,842	-61,019,546	0	0	0	0
0083FFASIA	USD	2,750,080,254	0	0	0	0	0
0083FFASIA	USD	16,065,258,290	0	0	0	0	0
0083FFASIA	USD	13,379,192,632	0	0	0	0	0
ALMCOREJV	USD	0	56,992,496	0	0	0	0
&JGB	USD	0	-56,992,496	0	0	0	0
MCDPOST21745	USD	0	-337,302,706	0	0	0	0
STFMCDALL45089	USD	0	337,302,706	0	0	0	0
GFSADJ41784	USD	0	-1,229,459,750	0	0	0	0
GFSADJ41784	USD	0	1,272,850,670	0	0	0	0
GFSADJ20020	USD	0	-3,106,875,470	0	0	0	0
GFSADJ43905	USD	0	14,216,254	0	0	0	0
GFSADJ28598	USD	0	9,855,567	0	0	0	0
GFSADJ20020	USD	0	2,424,377,112	0	0	0	0
GFSADJ20020	USD	0	175,285,624	0	0	0	0
GFSADJ20020	USD	0	562,917,126	0	0	0	0
GFSADJ46656	USD	0	54,996,898	0	0	0	0
GFSADJ56198	USD	0	48,192	0	0	0	0
GFSADJ42570	USD	0	4,727	0	0	0	0
GFSADJ50763	USD	0	17,102,347	0	0	0	0
GFSADJ23039	USD	0	541,407	0	0	0	0
GFSADJ20388	USD	0	67,937,884	0	0	0	0
GFSADJ40861	USD	0	14,638,418	0	0	0	0
GFSADJ20387	USD	0	236,801	0	0	0	0
GFSADJ42826	USD	0	198,881,511	0	0	0	0
GFSADJ43642	USD	0	-370,751,684	0	0	0	0
GFSADJ20399	USD	0	14,180	0	0	0	0
GFSADJ25026	USD	0	-69,132,130	0	0	0	0
GFSADJ42571	USD	0	9,543,057	0	0	0	0
GFSADJ28693	USD	0	2,654,838,659	0	0	0	0
GFSADJ28693	USD	0	-2,769,558,932	0	0	0	0
GFSADJ26374	USD	0	-106,465,058	0	0	0	0
GFSADJ43872	USD	0	3,849,357	0	0	0	0
GFSADJ47970	USD	0	67,293,313	0	0	0	0
GFSADJ47970	USD	0	-22,640,234	0	0	0	0
GFSADJ46888	USD	0	344,701,834	0	0	0	0
GFSADJ46413	USD	0	30,393,937	0	0	0	0
GFSADJ46417	USD	0	32,149,590	0	0	0	0
GFSADJ46888	USD	0	5,918,844,100	0	0	0	0
GFSADJ29136	USD	0	2,343,384	0	0	0	0
GFSADJ46675	USD	0	99,898,837	0	0	0	0
GFSADJ29136	USD	0	7,008,532	0	0	0	0
GFSADJ29694	USD	0	-274,401,844	0	0	0	0
GFSADJ46888	USD	0	-6,304,865,518	0	0	0	0
GFSADJ41479	USD	0	184,419	0	0	0	0
CDOASIA	USD	0	-1,466,941	0	0	0	0
SCTASIA	USD	0	-2,722,431	0	0	0	0
GFSADJ21923	USD	0	337,302,706	0	0	0	0
&MMB	USD	0	0	0	0	50,543,666	0
&1B1	USD	0	0	0	0	872,365,526	0
SAILIMD	USD	0	0	0	0	0	0
SYNERGYIMD	USD	0	0	0	0	0	0
DESHAW	USD	0	0	0	0	0	0
&MSSI	USD	0	410,996	0	0	0	0
&NBO	USD	0	0	0	0	0	0
QSPRAIE	USD	0	0	0	0	0	0

GFSADJ78501	USD	0	0	0	0	0	0
GFSADJ24348	USD	0	0	0	0	0	0
&FINENG	USD	0	0	0	0	0	0
&FINENG	USD	0	88,007,868	0	0	0	0
GFSEUR183STR	USD	0	0	0	0	0	0
GFSEUR183STR	USD	0	88,007,868	0	0	0	0
GFSADJ43097	USD	0	0	0	0	0	0
GFSADJ43097	USD	0	88,337,400	0	0	0	0
&STOCKHOLM2	USD	0	0	0	0	0	0
&STOCKHOLM2	USD	0	88,337,400	0	0	0	0
HGFRLLBI	USD	-5,483,242	0	0	0	0	0
HGFRLLBI	USD	-29,066,053	0	0	0	0	0
HGFRLLBI	USD	-5,335,742	0	0	0	0	0
IBDMISC	USD	0	26,504,433	0	0	0	0
IBDMISC	USD	0	5,995,700	0	0	0	0
&QANTASOFFSET	USD	0	75,411,084	0	0	0	0
&QANTASOFFSET	USD	0	12,937,222	0	0	0	0
&QANTASOFFSET	USD	0	147,778,882	0	0	0	0
&45471JYANKEE	USD	-9,177,137	702,763	0	0	9,177,137	0
&45471JYANKEE	USD	0	22,651,831	0	0	0	0
&45471JYANKEE	USD	-2,601,107	0	0	0	2,601,107	0
&45471JYANKEE	USD	-3,619,464	0	0	0	3,619,464	0
&45471JYANKEE	USD	0	734,568	0	0	0	0
&45471JYANKEE	USD	-4,000,689	0	0	0	4,000,689	0
&45471JYANKEE	USD	-2,400,459	0	0	0	2,400,459	0
&45471JYANKEE	USD	0	925,207	0	0	0	0
&45471JYANKEE	USD	-3,581,549	0	0	0	3,581,549	0
&45471JYANKEE	USD	-3,478,702	0	0	0	3,478,702	0
&HUDSONC	USD	0	248,304,788	0	0	0	0
&HUDSONC	USD	0	38,811,666	0	0	0	0
&HUDSONC	USD	0	457,708,156	0	0	0	0
&EQJNYLBSF	USD	0	-204,804,726	0	0	0	0
FIDSPLTADJ	USD	0	204,804,726	0	0	0	0
&EQJNYLBF	USD	0	-25,300,392	0	0	0	0
FNDEIVLBF	USD	0	25,300,392	0	0	0	0
&CORECORP	USD	0	295,950,591	0	0	0	0
GFSEUR61FLVOL	USD	0	-106,489,430	0	0	0	0
GFSEUR61VOL	USD	0	-1,840,790,259	0	0	0	0
GFSEUR81DIV	USD	0	-912,442	0	0	0	0
&AT1	USD	0	23,155,606,075	0	0	0	0
&ABS2	USD	0	432,678,330	0	0	0	0
&AH2	USD	0	67,478,989	0	0	0	0
&RESERVRB	USD	0	31,122,227	0	0	0	0
&LEHFRN	USD	0	16,550,815	0	0	0	0
&COT	USD	0	205,249,521	0	0	0	0
&LBIADJ	USD	0	14,528,264	0	0	0	0
&CDONI47815	USD	0	28,508,157	0	0	0	0
&FAILDIST	USD	0	6,744,114	0	0	0	0
&HY/SCT/LBIE	USD	0	16,012,562	0	0	0	0
&ALL	USD	0	1,559,092	0	0	0	0
&CDOBS22273	USD	0	9,505,844	0	0	0	0
&EXOTOPT	USD	0	10,684,141	0	0	0	0
GSFD	USD	0	98,891,582	0	0	0	0
SDERIVFD	USD	0	221,767,145	0	0	0	0
IBCASFDF	USD	0	287,192,743	0	0	0	0
&TRFHGFRLDFS	USD	0	9,513,044	0	0	0	0
&MADESK29727	USD	0	242,943,454	0	0	0	0
GFS29729SFOMTM	USD	0	269,811,479	0	0	0	0
&CDOBS40308	USD	0	26,875,119	0	0	0	0
&CDOBS42518	USD	0	34,151,630	0	0	0	0
&DRLBSF43159	USD	0	1,736,535	0	0	0	0
&CDOBS51289	USD	0	261,120,000	0	0	0	0
&DSU	USD	0	475,526,889	0	0	0	0
&CDOBS22415	USD	0	-702,096	0	0	0	0
&CDOBS22416	USD	0	533,221,663	0	0	0	0
&CDOBS22417	USD	0	100,785,776	0	0	0	0
&CDOBS25588	USD	0	182,516,832	0	0	0	0
&OFP	USD	0	879,499	0	0	0	0
&CORECORPLBSF	USD	0	8,245,270,646	0	0	0	0
&AH2	USD	0	560,553,912	0	0	0	0
&LBSFDER	USD	0	3,546,242,753	0	0	0	0
&1KFA	USD	0	886,560,688	0	0	0	0
&LEGACYDFSTRX	USD	0	140,494,936	0	0	0	0
&FRED	USD	0	37,045,556	0	0	0	0
&CDOBS29448	USD	0	7,587,853	0	0	0	0
&HY/SCT/LBSF	USD	0	220,137,934	0	0	0	0
&FXPWDUSD	USD	0	604,859,514	0	0	0	0
&CDOBS48052	USD	0	2,352,282,236	0	0	0	0
&CDOBS48112	USD	0	16,452,400	0	0	0	0
&EMGCORPLBSF	USD	0	14,254,666	0	0	0	0
&ENERGYGEN	USD	0	38,100,428	0	0	0	0
INVLIBERTY	USD	0	15,111,851	0	0	0	0
GFSEUR183VOL	USD	0	-202,053,585	0	0	0	0
&101	USD	0	-67,881,750	0	0	0	0
&LB110F	USD	0	-56,646,336	0	0	0	0
&CLR	USD	0	-227,895,562	0	0	0	0
&GFSADJ24259	USD	0	-134,896,012	0	0	0	0
&LCI	USD	0	0	0	0	0	0
GFSEUR183FLVOL	USD	0	-2,797,391,192	0	0	0	0
GFSEUR61VOL	USD	0	-2,858,799,237	0	0	0	0
GFSEUR183FLVOL	USD	0	-232,562,754	0	0	0	0
GFSEUR61VOL	USD	0	-260,102,552	0	0	0	0
GFSEUR183TPB	USD	0	-725,339,106	0	0	0	0
GFSEUR183TPB	USD	0	-3,045,316,859	0	0	0	0
GFSADJ27936	USD	0	3,045,316,859	0	0	0	0
GFSADJ25532	USD	0	0	0	0	0	0
GFSADJ26266	USD	0	0	0	0	0	0
&GFSADJ24244	USD	0	0	0	0	0	0
GFSADJ27989	USD	0	0	0	0	0	0
GFSADJ22281	USD	0	0	0	0	0	0
GFSADJ25141	USD	0	0	0	0	0	0
GFSADJ24329	USD	0	0	0	0	0	0
GFSADJ22281	USD	0	0	0	0	0	0

GFSADJ24329	USD	0	0	0	0	0	0
GFSADJ27989	USD	0	0	0	0	0	0
GFSADJ25141	USD	0	0	0	0	0	0
GFSADJ24420	USD	0	0	0	0	0	0
GFSADJ27989	USD	0	0	0	0	0	0
GFSADJ22281	USD	0	0	0	0	0	0
GFSADJ25141	USD	0	0	0	0	0	0
GFSADJ24329	USD	0	0	0	0	0	0
GFSADJ27989	USD	0	0	0	0	0	0
GFSADJ22281	USD	0	0	0	0	0	0
GFSADJ25141	USD	0	0	0	0	0	0
GFSADJ24329	USD	0	0	0	0	0	0
&CORECORP	USD	0	58,417,467	0	0	0	0
&CORECORP	USD	0	306,999,978	0	0	0	0
&GAC7	USD	0	-4,057,322,826	0	0	0	0
GFSADJ70721	USD	0	0	0	0	0	0
GFSADJ77831	USD	0	0	0	0	0	0
&223	USD	0	0	0	0	0	0
&AT2	USD	0	212,651,009	0	0	0	0
LBAIM	USD	0	0	0	0	0	0
&NBFI	USD	0	171,197,223	0	0	0	0
&NBCI	USD	0	90,628,918	0	0	0	0
&223	USD	0	0	0	0	68,845,735	0
&AT1	USD	0	1,365,904,980	0	0	0	0
NBFUNDSSEED	USD	0	0	0	0	0	0
&NBFI	USD	0	0	0	0	0	0
&NBGW	USD	0	0	0	0	0	0
&NBGW	USD	0	0	0	0	0	0
NBLLCSEED	USD	0	0	0	0	0	0
EQFINLBEAS	USD	0	0	0	0	0	0
TPBJPY	USD	0	0	0	0	0	0
LBAIM	USD	0	0	0	0	0	0
&NBFI	USD	0	0	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
&NBCI	USD	0	0	0	0	0	0
GFSADJ24173	USD	0	0	0	0	0	0
CORPCASH1	USD	0	0	0	0	0	0
GFSADJ00306	USD	0	-443	0	0	0	0
&HYDEQUITYJV	USD	0	-11,903,495	0	0	0	0
&101	USD	0	-1,020,518	0	0	0	0
&223	USD	0	-22,926	0	0	0	0
GFSADJ24160	USD	0	-42,119,716	0	0	0	0
GFSADJ24173	USD	0	-4,354,138	0	0	0	0
&12Q	USD	0	-2,387,045	0	0	0	0
GFSADJ24604	USD	0	-9,387,346	0	0	0	0
GFSADJ27643	USD	0	-793,098	0	0	0	0
&FST	USD	0	-82,133	0	0	0	0
SVHLC	USD	0	-263,519	0	0	0	0
&AMM	USD	0	-1,141,509,175	0	0	0	0
&PLP	USD	0	-7,740,170	0	0	0	0
&GPS	USD	0	-24,110,869	0	0	0	0
&CARBLBI	USD	0	-44,737,124	0	0	0	0
&HGCM	USD	0	-202,993	0	0	0	0
&FVE	USD	0	-113,013,160	0	0	0	0
&HGQTCRN/LBI	USD	0	-3,677	0	0	0	0
89311780012	USD	0	-3,677	0	0	0	0
DRPBS	USD	0	-5,822,206	0	0	0	0
LSYTEC	USD	0	-1,483,433	0	0	0	0
LSYCPR	USD	0	-1,824,457	0	0	0	0
GFSADJ77001	USD	0	-339,533	0	0	0	0
&IDG	USD	0	-8,930,665	0	0	0	0
GFSADJ22401	USD	0	-42,771,752	0	0	0	0
GFSADJ49044	USD	0	-31,814,825	0	0	0	0
STFMCDALL45087	USD	0	34,000,510	0	0	0	0
GFSADJ26709	USD	0	22,433,487	0	0	0	0
GFSADJ26709	USD	0	83,182,971	0	0	0	0
GFSADJ20020	USD	0	710,603	0	0	0	0
GFSADJ28598	USD	0	7,490,282	0	0	0	0
GFSADJ25862	USD	0	32,419,906	0	0	0	0
GFSADJ40772	USD	0	17,802,230	0	0	0	0
GFSADJ40858	USD	0	79,333,068	0	0	0	0
GFSADJ40862	USD	0	3,459,305	0	0	0	0
GFSADJ22487	USD	0	-805,826,270	0	0	0	0
GFSADJ21541	USD	0	-83,115	0	0	0	0
GFSADJ22487	USD	0	841,798,073	0	0	0	0
GFSADJ43642	USD	0	351,083,550	0	0	0	0
GFSADJ28535	USD	0	22,063,188	0	0	0	0
GFSADJ46474	USD	0	220,580,364	0	0	0	0
GFSADJ42621	USD	0	20,477,667	0	0	0	0
GFSADJ28693	USD	0	212,564,792	0	0	0	0
GFSADJ58010	USD	0	1,990,103	0	0	0	0
GFSADJ41739	USD	0	17,196,140	0	0	0	0
GFSADJ41479	USD	0	51,486,179	0	0	0	0
GFSADJ43872	USD	0	8,370,949	0	0	0	0
GFSADJ41479	USD	0	26,710,770	0	0	0	0
GFSADJ41479	USD	0	5,692,632	0	0	0	0
GFSADJ47970	USD	0	2,647,763	0	0	0	0
GFSADJ29695	USD	0	47,967,268	0	0	0	0
GFSADJ40772	USD	0	31,238,638	0	0	0	0
GFSADJ29655	USD	0	4,521,795	0	0	0	0
GFSADJ43390	USD	0	41,317,911	0	0	0	0
GFSADJ46888	USD	0	160,986,647	0	0	0	0
GFSADJ40772	USD	0	459,330	0	0	0	0
GFSADJ42563	USD	0	1,882,648	0	0	0	0
&KUMHOJV	USD	0	161,643,726	0	0	0	0
GFSADJ42920	USD	0	-92,430,402	0	0	0	0
GFSADJ42920	USD	0	49,876,359	0	0	0	0
GFSADJ42556	USD	0	-1,924,606	0	0	0	0
GFSADJ42556	USD	0	-7,350,970	0	0	0	0
GFSADJ42556	USD	0	-2,537,082	0	0	0	0
&COSMOJV	USD	0	90,618,938	0	0	0	0
83JAPAN/LBCYK	JPY	0	124,897,441	0	0	0	0
&WOORI1/NPLS	KRW	0	22,849,138	0	0	0	0

GFSADJ50634	USD	0	-52,482,200	0	0	0	0
GFSADJ50634	USD	0	-38,156,739	0	0	0	0
&4JAPAN/LBCAP3	JPY	0	322,816	0	0	0	0
&3JAPAN/LBCAP3	JPY	0	149,756	0	0	0	0
&3JAPAN/LBCYK	JPY	0	135,466,308	0	0	0	0
&4JAPAN/LBCYK	JPY	0	155,138,166	0	0	0	0
&2JAPAN/LBCYK	JPY	0	19,604,279	0	0	0	0
&4JAPAN/LBAYK	JPY	0	1,208,065	0	0	0	0
&WLOOR11/NPLS	KRW	0	2,800,419	0	0	0	0
&WLOOR11/NPLS	USD	0	536,369	0	0	0	0
&WLOOR12/NPLS	KRW	0	348,290	0	0	0	0
&WLOOR14/NPLS	KRW	0	5,875,137	0	0	0	0
&WLOOR14/NPLS	USD	0	410,965	0	0	0	0
&WLOOR15/NPLS	KRW	0	2,325,145	0	0	0	0
&FALCON/337	THB	0	5,174,482	0	0	0	0
GFSEUR920VOL	USD	0	12,276,484	0	0	0	0
GFSEUR920VOL	USD	-72,593,806	0	0	0	0	0
GFSEUR91VOL	USD	0	2,330,859,735	0	0	0	0
GFSEUR81VOL	USD	-3,611,354,221	0	0	0	0	0
GFSEUR81DIV	USD	0	8,507,573	0	0	0	0
GFSEUR81DIV	USD	-44,852,105	0	0	0	0	0
GFSEUR81FLVOL	USD	0	260,428,769	0	0	0	0
GFSEUR81FLVOL	USD	-358,166,519	0	0	0	0	0
GFSEUR928VOL	USD	0	76,542,980	0	0	0	0
GFSEUR928VOL	USD	-184,478,070	0	0	0	0	0
GFSEUR183VOL	USD	0	1,758,745,843	0	0	0	0
GFSEUR183VOL	USD	-1,974,821,703	0	0	0	0	0
GFSEUR183CNV	USD	0	8,169,889	0	0	0	0
GFSEUR183SPB	USD	0	189,673	0	0	0	0
GFSEUR183DIV	USD	0	173,518,701	0	0	0	0
GFSEUR183DIV	USD	-15,253,377	0	0	0	0	0
GFSEUR183FLVOL	USD	0	601,086,188	0	0	0	0
GFSEUR183FLVOL	USD	-3,895,242,996	0	0	0	0	0
GFSEUR920VOL	USD	0	4,999,130	0	0	0	0
GFSEURA80VOL	USD	0	43,667,487	0	0	0	0
GFSEURA80VOL	USD	-298,032,268	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0	0	0	0
IBACFA	USD	0	0	0	0	0	0
IBCADFIDCORP	USD	0	0	0	0	0	0
PECOIAM0299	USD	0	7,046,449	0	0	0	0
PECOIAM0299	USD	0	304,630,950	0	0	0	0
PECOMAM0299	USD	0	8,909	0	0	0	0
PECOIEU0299	USD	0	118,706,231	0	0	0	0
PECOIAS0299	USD	0	16,076,053	0	0	0	0
PECOMAMGA.24	USD	0	786,490	0	0	0	0
PECOMAMDA38	USD	0	-88,155	0	0	0	0
PECOMAMQB55	USD	0	201,989	0	0	0	0
PECOIEUC31	USD	0	94,139	0	0	0	0
PECOIASQC31	USD	0	47,069	0	0	0	0
PECOIAM0C31	USD	0	329,486	0	0	0	0
PECOIEUC32	USD	0	9,904	0	0	0	0
PECOIASQC32	USD	0	4,952	0	0	0	0
PECOIAM0C32	USD	0	34,863	0	0	0	0
PECOIEUC33	USD	0	2,562,898	0	0	0	0
PECOIASQC33	USD	0	1,281,434	0	0	0	0
PECOIAM0C33	USD	0	8,970,037	0	0	0	0
PECOIAM0C47	USD	0	10,449,252	0	0	0	0
PECOIASQC47	USD	0	1,492,750	0	0	0	0
PECOIEUC47	USD	0	2,985,501	0	0	0	0
PECOIEUC74	USD	0	134,984,150	0	0	0	0
PECRSA0143	USD	0	5,732,480	0	0	0	0
PECRSAM0143	USD	0	85,987,200	0	0	0	0
PECRSEU0143	USD	0	22,929,920	0	0	0	0
PECRSAM00U7	USD	0	36,690	0	0	0	0
PECRSA0143	USD	0	-99,677	0	0	0	0
PECRSAM0143	USD	0	3,195,069	0	0	0	0
PECRSEU0143	USD	0	252,018	0	0	0	0
PECRSAM0299	USD	0	588,799	0	0	0	0
PECRSEU0806	USD	0	16,628,216	0	0	0	0
PECRSA0806	USD	0	4,157,054	0	0	0	0
PECRSAM0806	USD	0	24,956,581	0	0	0	0
PECRSAM0810	USD	0	179,508,249	0	0	0	0
PECRSAM0893	USD	0	349,706	0	0	0	0
PECRSAM0C77	USD	0	218,019	0	0	0	0
PECRSEUC77	USD	0	-850,727	0	0	0	0
PEDPEAM0871	USD	0	19,374	0	0	0	0
PEDPEAM0873	USD	0	2,008,855	0	0	0	0
PEDPEAM0874	USD	0	20,248,230	0	0	0	0
&Z32	USD	0	17,565,948	0	0	0	0
&Z32	USD	0	92,126,538	0	0	0	0
PEFOFAM0143	USD	0	27,286,700	0	0	0	0
PEFOFAS0143	USD	0	2,761,128	0	0	0	0
PEFOFAM0299	USD	0	110,316,087	0	0	0	0
PEGIFEU0923	USD	0	4,800,657	0	0	0	0
PEGMZEU0299	USD	0	-470,463	0	0	0	0
PEGMZAM0299	USD	0	2,123,986	0	0	0	0
PEGMZEU0299	USD	0	-35,446,311	0	0	0	0
PEGMZAM0299	USD	0	-96,984,785	0	0	0	0
PELOPAM0299	USD	0	11,276,642	0	0	0	0
PELOPAM0C96	USD	0	3,630,790	0	0	0	0
PEMBEJG299	USD	0	0	0	0	0	0
PEMBA0019	USD	0	2,000,000	0	0	0	0
PEMBEJ00U4	USD	0	457,450	0	0	0	0
PEMBAM0118	USD	0	31,871	0	0	0	0
PEMBEJ0118	USD	0	15,836	0	0	0	0
PEMBAM0121	USD	0	48,423	0	0	0	0
PEMBEJ0121	USD	0	24,211	0	0	0	0
PEMBAM0143	USD	0	1,310,725	0	0	0	0
PEMBEJ0143	USD	0	0	0	0	0	0
PEMBEJ01D3	USD	0	0	0	0	0	0
PEMBEJ0299	USD	0	36,386,841	0	0	0	0
PEMBAM0299	USD	0	77,095,913	0	0	0	0

MB4EU0299	USD	0	1,114,261	0	0	0	0
MB4AS0299	USD	0	557,130	0	0	0	0
PEMBAM0459	USD	0	692,022	0	0	0	0
PEMBEU0459	USD	0	346,011	0	0	0	0
PEMBAM0471	USD	0	97,602	0	0	0	0
PEMBEU0471	USD	0	48,801	0	0	0	0
PEMBAM0852	USD	0	2,971,205	0	0	0	0
PEMBEU0852	USD	0	1,485,602	0	0	0	0
PEMBEU0853	USD	0	1,671,042	0	0	0	0
PEMBAM0853	USD	0	3,413,522	0	0	0	0
PEMBEU0854	USD	0	2,943,842	0	0	0	0
PEMBAM0854	USD	0	6,086,243	0	0	0	0
PEMBAM0881	USD	0	-290,376	0	0	0	0
PEMBEU0881	USD	0	-140,188	0	0	0	0
MB4AS0C70	USD	0	34,595	0	0	0	0
PEMB4EU0C70	USD	0	3,300,818	0	0	0	0
PEMBAS0D01	USD	0	159,625	0	0	0	0
PEMBAS0D02	USD	0	1,653	0	0	0	0
PEMB4AM0299	USD	0	3,869,913	0	0	0	0
PEMB4AM0C70	USD	0	242,167	0	0	0	0
PEMB4AM0D01	USD	0	1,117,375	0	0	0	0
PEMB4AM0D02	USD	0	11,566	0	0	0	0
PEMLPPAM0299	USD	0	158,646,206	0	0	0	0
PEMLPPAM0299	USD	0	533,887,595	0	0	0	0
PEPATAM0856	USD	0	7,482,744	0	0	0	0
PEPATAM0857	USD	0	21,725,478	0	0	0	0
PEREIAM0D3	USD	0	6,172,909	0	0	0	0
PEREIEU0D3	USD	0	4,773,906	0	0	0	0
PERE1AM0299	USD	0	185,579	0	0	0	0
PERE1EU0299	USD	0	129,828	0	0	0	0
PERE1EU0312	USD	0	88,434,542	0	0	0	0
PERE1AM0312	USD	0	70,214,488	0	0	0	0
PERE1AM0858	USD	0	3,004,455	0	0	0	0
PERE1EU0858	USD	0	2,323,538	0	0	0	0
PERE1AM0859	USD	0	1,444,889	0	0	0	0
PERE1EU0859	USD	0	1,117,271	0	0	0	0
PERE2EU0883	USD	0	-3,757,273	0	0	0	0
PERE2AS0883	USD	0	-1,678,637	0	0	0	0
PERE2AM0883	USD	0	-3,757,273	0	0	0	0
PERE2EU0884	USD	0	42,297,236	0	0	0	0
PERE2AS0884	USD	0	21,148,618	0	0	0	0
PERE2AM0884	USD	0	42,297,236	0	0	0	0
PERE2AM0889	USD	0	55,232,966	0	0	0	0
PERE2EU0889	USD	0	55,232,966	0	0	0	0
PERE2AS0889	USD	0	27,616,463	0	0	0	0
PERE2AM0897	USD	0	613,817	0	0	0	0
PERE2EU0897	USD	0	613,817	0	0	0	0
PERE2AS0897	USD	0	405,808	0	0	0	0
PERE2AM0898	USD	0	70,734	0	0	0	0
PERE2EU0898	USD	0	70,734	0	0	0	0
PERE2AS0898	USD	0	35,367	0	0	0	0
PERE3AM0C56	USD	0	27,681,771	0	0	0	0
PERE3EU0C56	USD	0	179,923,424	0	0	0	0
PERE3AS0C56	USD	0	2,194,532	0	0	0	0
PEREM1EU0882	USD	0	499,980,074	0	0	0	0
PEREM1AM0882	USD	0	31,499,248	0	0	0	0
PEREM1AM0889	USD	0	326,701,809	0	0	0	0
PEREM1EU0889	USD	0	26,932,200	0	0	0	0
REM2EU0889	USD	0	189,641,501	0	0	0	0
PEREM1AM0C04	USD	0	240,533	0	0	0	0
PEREM1EU0C04	USD	0	80,178	0	0	0	0
PERE2AM0884	USD	0	156,586,273	0	0	0	0
PERE3AM0C56	USD	0	221,338,535	0	0	0	0
PERE3EU0C56	USD	0	852,785,109	0	0	0	0
PERE3AS0C56	USD	0	351,302,680	0	0	0	0
PESECAM0143	USD	0	400,945	0	0	0	0
PESECAM0299	USD	0	26,329,969	0	0	0	0
PESECAM0C22	USD	0	823,650	0	0	0	0
PESECAM0C23	USD	0	66,059	0	0	0	0
PESECAM0C34	USD	0	24,807,908	0	0	0	0
PEVCAM0312	USD	0	33,014,174	0	0	0	0
PEVCAM0A48	USD	0	37,723,808	0	0	0	0
PEVCAM0312	USD	0	651,663	0	0	0	0
PEVCAM0119	USD	0	-35,248	0	0	0	0
PEVCAM0299	USD	0	63,542,665	0	0	0	0
PEVCEU0479	USD	0	100,000	0	0	0	0
PEVCAM0K48	USD	0	20,936,251	0	0	0	0
PEVCAM0B34	USD	0	58,435,188	0	0	0	0
PEVCAM0B50	USD	0	11,058,577	0	0	0	0
PEVCAM0B60	USD	0	992,295	0	0	0	0
PEVCAM0C87	USD	0	685,213	0	0	0	0
PECRSAM0B07	USD	0	0	0	0	0	0
PECRSAM0B11	USD	0	0	0	0	0	0
PECRSAM0B12	USD	0	0	0	0	0	0
PECRSAM0B13	USD	0	0	0	0	0	0
PECRSAM0B14	USD	0	0	0	0	0	0
PEGIFAM0C71	USD	0	0	0	0	0	0
PEGIFAM0C71	USD	0	0	0	0	0	0
LBAIMMTM	USD	0	0	0	0	0	0
SAT1	USD	0	252,000,000	0	0	0	0
&PREFEMCDPRE	USD	0	0	0	0	0	0
&NBF1	USD	0	0	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
&Z32	USD	0	0	0	0	0	0
TPBJPY	USD	0	0	458,836,973	0	0	0
GFSEUR183TP8	USD	0	0	-3,502,572,310	0	0	0
&GOLFFIN46	EUR	0	-14,961,996	0	0	0	0
&HARLEYFIN46	GBP	0	-1,191,560	0	0	0	0
&GPSNCEUR	USD	0	0	0	0	0	0
LBAIM	USD	0	0	0	0	0	0
&NBF1	USD	0	0	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
&NBF1	USD	0	0	0	0	0	0
&NBFUNDS	USD	0	0	0	0	0	0
&NBF1	USD	0	0	0	0	0	0

GFSADJ27643	USD	0	0	0	0	0	0
GFSADJ47612	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
&SPML	USD	0	126,222,455	0	0	0	0
GFSADJ24149	USD	0	387,330,437	0	0	0	0
GFSADJ24149	USD	0	-75,000,000	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
TPBJPY	USD	0	0	0	0	0	0
GFSADJ24420	USD	0	0	0	0	0	0
&SPML	USD	0	0	0	0	0	0
GFSEUR61VDL	USD	0	-30,121,000	0	0	0	0
&AT1	USD	0	0	0	0	0	0
&CORPORATE	USD	0	0	0	0	0	0
GFSADJ28680	USD	0	0	0	0	0	0
&STRTBILLS	USD	0	0	0	0	-258,960,736	0
&CFUDOD	USD	0	0	0	0	859,860,736	0
&SPMLJCOPE	USD	0	0	0	0	0	0
GFSEUR183SFIN	USD	0	0	0	0	0	0
GFSADJ24173	USD	0	0	0	0	0	0
IBCAHGFRL-LBB	USD	0	30,319,424	0	0	0	0
IBADREFRL	USD	0	60,638,848	0	0	0	0
&HGFRL-EQ-LBB	USD	0	30,319,424	0	0	0	0
&LBCBSUMI2	USD	0	7,871,405	0	0	0	0
&LBCBSUMI4	USD	0	15,742,811	0	0	0	0
&LBCBSUMI6	USD	0	7,871,405	0	0	0	0
IBADHGFRL-LBCB	USD	0	23,931,527	0	0	0	0
&LBCBSUMI5	USD	0	24,681,902	0	0	0	0
&HGLOANS	USD	0	48,363,805	0	0	0	0
&FCFRL1	USD	0	24,681,902	0	0	0	0
&HYFRL-LBCB	USD	0	11,965,764	0	0	0	0
IBADHGFRL-LCPI	USD	0	105,719,723	0	0	0	0
&FCFRL2	USD	0	52,859,861	0	0	0	0
&HYFRL-EQ-LCPI	USD	0	52,859,861	0	0	0	0
&HYFRL-EQ-LBCB	USD	0	11,965,764	0	0	0	0
GFSADJ24242	USD	0	195,480,301	0	0	0	0
GFSEUR81FUNDJV	USD	0	782,603,197	0	0	0	0
&SE5	USD	0	1,304,812,987	0	0	0	0
GFSADJ43387	USD	0	181,719	0	0	0	0
GFSADJ24084	USD	0	316,014,627	0	0	0	0
&MUNILBCB	USD	0	708,226,000	0	0	0	0
LOTCSPB	USD	0	17,882,804	0	0	0	0
GFSEUR61SPB	USD	-10,820	8,600	0	0	0	0
GFSEUR183SPB	USD	-156,943,460	89,569,126	0	0	0	0
GFSEUR0F1DIV	USD	-33,909,555	8,104,367	0	0	0	0
GFSEUR61DIV	USD	-85,151,518	2,290,578	0	0	0	0
GFSEUR183DIV	USD	-374,671,740	88,351,103	0	0	0	0
GFSEUR183PROP	USD	-300,014,142	20,364,027	0	0	0	0
GFSADJ27936	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	358,146,847	0	0
GFSADJ77831	USD	0	0	0	617,498,013	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSEUR183TPB	USD	0	0	0	0	0	0
GFSADJ27936	USD	0	0	-2,385,291,745	0	0	0
&TAJINVESTMENT	USD	0	13,647,865	1,926,414,771	0	0	0
&TAJINVESTMENT	USD	0	147,641,434	0	0	0	0
GFSEUR183DIV	USD	0	0	0	0	0	0
TALACCR	USD	0	0	0	0	0	0
&AT1	USD	0	0	0	0	0	0
&TUDOR	USD	0	4,090,231	0	0	0	0
&ENERGYCORP	USD	0	54,154,102	0	0	0	0
&ENERGYCORP	USD	0	26,620,601	0	0	0	0
GFSADJ23117NO	USD	0	-3,329,909	0	0	0	0
GFSADJ24491NO	USD	0	-12,616,818	0	0	0	0
GFSADJ75381NO	USD	0	-305,179,307	0	0	0	0
GFSADJ43387NO	USD	0	-891,619,859	0	0	0	0
GFSADJ24242	USD	0	-124,209,660	0	0	0	0
93115421	AVP-AGENCY TRANSACTIONS	USD	0	599,375	0	0	0
93117247	JBTF JV	USD	0	7,000	0	0	0
93117868	HY MACRO HEDGE	USD	0	350,000	0	0	0
93117498	N-TBC TMS HEDGE ACCOUNT	USD	0	26,250	0	0	0
93118083	DAN CROWLEY-AIRLINES	USD	0	6,361	0	0	0
93114751	PROP TRADING	USD	0	975	0	0	0
93117904	DIRECT TECH ERROR	USD	0	3,783	0	0	0
93117685	DALEV	USD	0	700,000	0	0	0
93115831	OPTION PRICING	USD	0	22,250	0	0	0
93117173	N-CONS	USD	0	1,485,805	0	0	0
93111517	PROGRAMS AVERAGE PRICE #1	CAD	0	13,279	0	0	0
93111517	PROGRAMS AVERAGE PRICE #1	USD	0	1,783	0	0	0
95121971	N-FHC TMS ACCT	USD	0	2,350,000	0	0	0
95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	25,735,089	0	0	0
95200025	SPB LOTC INDICES	USD	0	1,744	0	0	0
93117961	N-FVC TMS ACCT	USD	142,662	0	0	0	0
93117961	N-FVC TMS ACCT	USD	0	-360,996	0	0	0
93118085	EDC LBI	USD	170,141,862	0	0	0	0
93118085	EDC LBI	USD	0	-52,935,331	0	0	0
95121727	STRUCTURED FLOW VOL	USD	11,138,910	0	0	0	0
95121727	STRUCTURED FLOWVOL	USD	0	-402,904,807	0	0	0
93117685	DALEV	USD	0	-53,749,930	0	0	0
93117685	DALEV	USD	37,386,357	0	0	0	0
93117684	DALEV	USD	0	-35,758,356	0	0	0
93117684	DALEV	USD	41,241	0	0	0	0
93117152	PROVOL	USD	0	0	328,950	0	0
93118092	QUANTS 7	USD	0	0	174,890	0	0
93115541	RESIDUAL RISK (EQ 79)	USD	0	0	449	0	0
93117870	ISL PROP ACCOUNT	USD	0	0	1,248,097	0	0
93111508	LEHMAN BROTHERS INC	USD	0	0	363,077	0	0
93117261	MEAN REVERSION	USD	0	0	218,818	0	0
93111825	S&P 500 VALUE	USD	0	0	491	0	0
93111829	RUSSELL 1000 VALUE	USD	0	0	4,466	0	0
93111637	DJ US HTLHCRC	USD	0	0	3,150	0	0

93111858	S&P CONSUMER SERVICES	USD	0	0	18,343	0	0	0
93111663	PHARM HLDRS	USD	0	0	68,308	0	0	0
93120049	ISHARES NYSE 100 INDEX FUND	USD	0	0	3	0	0	0
93111530	LEHMAN BROTHERS INC	USD	0	0	805,548	0	0	0
93116200	BASIC MATERIALS PROP	USD	0	0	127	0	0	0
93113109	AMM LBI	USD	0	0	22,647,364	0	0	0
93117236	N-AMMEQ2 TMS ACCOUNT	USD	0	0	698	0	0	0
93117297	N-AMM2 TMS HEDGE ACCOUNT	USD	0	0	43,588	0	0	0
93117639	MARK MAY MMI	USD	0	0	164,475	0	0	0
93117555	IRENE GARBER VOLATILITY	USD	0	0	403,287	0	0	0
93117685	DALEV	USD	0	0	370,099	0	0	0
93115743	NEUBERGER BERGMAN PAM	USD	0	0	1,184	0	0	0
93113116	CUSTOMER FLOW-SINGLE STOCK	USD	0	0	8,653,003	0	0	0
93117174	N-RTL1	USD	0	0	3,358	0	0	0
93117179	N-SEM	USD	0	0	1,026,218	0	0	0
93118077	N-BSP	USD	0	0	6,287,550	0	0	0
93111571	INDEX ARB DESK JF1	USD	0	0	806,330	0	0	0
93114714	PROP TRADING	USD	0	0	44,925	0	0	0
93111517	PROGRAMS AVERAGE PRICE #1	USD	0	0	2,368	0	0	0
93111519	LONDON PROGRAM AVG PRICE	USD	0	0	5,576	0	0	0
95121618	LBSF VOL AM FLIP ACCT LONG	USD	0	0	460,498	0	0	0
93920232	LBSF N-PR2	USD	0	0	263,842	0	0	0
95121043	ETF SPY	USD	0	0	7,520,841	0	0	0
95121871	RIY	USD	0	0	1,316,633	0	0	0
95121903	R1000	USD	0	0	513,217	0	0	0
95121960	RU10GRTR	USD	0	0	982	0	0	0
95121961	WORLD 2	USD	0	0	2,248,641	0	0	0
95128114	BASKET	USD	0	0	1,763,684	0	0	0
95128115	BASKET	USD	0	0	3,919,298	0	0	0
95121711	L-EXNLBSF	USD	0	0	55,364	0	0	0
95121609	STAT ARB FLIP-SF1	USD	0	0	12,655	0	0	0
95121662	STAT ARB FLIP-TL3	USD	0	0	486,076	0	0	0
95121968	STAT ARB FLIP-SA4	USD	0	0	1,956,424	0	0	0
95121969	STAT ARB FLIP-SA5	USD	0	0	1,673,623	0	0	0
95128143	STAT ARB FLIP-SA2	USD	0	0	311,308	0	0	0
95121533	LBSF	USD	0	0	602	0	0	0
95121630	LBSF	USD	0	0	568	0	0	0
95128107	LBSF	USD	0	0	8,063	0	0	0
95121577	LBSF	USD	0	0	15,120	0	0	0
95121578	LBSF	USD	0	0	22,099	0	0	0
95121634	LBSF	USD	0	0	43,200	0	0	0
95121540	LBSF	USD	0	0	45	0	0	0
95121721	L-EXH	USD	0	0	358	0	0	0
95121850	L-EX1LBSF	USD	0	0	10,294	0	0	0
95121853	L-EX4LBSF	USD	0	0	1,882,195	0	0	0
95121712	L-SWXLBSF	USD	0	0	1,244	0	0	0
95128145	N-KDS TMS ACCOUNT	USD	0	0	2,548,446	0	0	0
95121793	N-IVOL3	USD	0	0	238,796	0	0	0
93920105	LBSF N-DPE	USD	0	0	3,405,462	0	0	0
93920154	LBSF N-DPA	USD	0	0	2,230	0	0	0
95121596	COR-LBSF	USD	0	0	832,338	0	0	0
95121727	STRUCTURED FLOWVOL	USD	0	0	2,112,970	0	0	0
95121794	N-USL	USD	0	0	2,686,554	0	0	0
95121795	N-USM	USD	0	0	3,261,032	0	0	0
95121796	N-USS	USD	0	0	5,363	0	0	0
93920099	LBSF INC N-EM5	USD	0	0	2,005,070	0	0	0
95128122	N-AMMSLBF	USD	0	0	265	0	0	0
95128130	N-SMC TMS ACCOUNT	USD	0	0	2	0	0	0
95121851	L-EX2LBSF	USD	0	0	6,025	0	0	0
95125150	TJEV CERTIFICATES	USD	0	0	29,026	0	0	0
95200016	SPB LOTC	USD	0	0	35,946	0	0	0
95200025	SPB LOTC INDICES	USD	0	0	209,889	0	0	0
95200026	N-IVOL TMS ACCOUNT	USD	0	0	258	0	0	0
95121710	SPECIAL PORTFOLIO 2 LB1 GROUP	USD	0	0	0	0	0	0
9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311561410	BOSTON (031) AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311750013	NB ASSET MANAGEMENT ERROR A/C	USD	0	0	0	0	0	0
9311570213	LEHMAN BROTHERS MOXY ALLOC	USD	0	0	0	0	0	0
9311553516	BOSTON AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311553219	CHICAGO AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311553318	DALLAS AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311560412	LOS ANGELES AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311553417	MIAMI AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311560313	NY WFC AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311560917	PALM BEACH AVG PX ACCOUNT	USD	0	0	0	0	0	0
9311520010	PHILADELPHIA MOXY AVG PRICE	USD	0	0	0	0	0	0
9311560115	SAN FRANCISCO AVG PX ACCOUNT	USD	0	0	0	0	0	0
93115641	DISTRESSED BEGGANS EQUITY	USD	0	-970	0	0	0	0
93115641	DISTRESSED BEGGANS EQUITY	USD	0	-366	0	0	0	0
93115641	DISTRESSED BEGGANS EQUITY	USD	0	-364	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-1,406,331	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-21,645,165	0	0	0	0
93115647	JV ARB-SHIPPING	USD	14,595,112	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-1,430,076	0	0	0	0
93115647	JV ARB-SHIPPING	USD	2,983,906	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-6,433,437	0	0	0	0
93115647	JV ARB-SHIPPING	USD	2,044,296	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-4,715,996	0	0	0	0
93115647	JV ARB-SHIPPING	USD	257,080	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-816,764	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-4,048,744	0	0	0	0
93115647	JV ARB-SHIPPING	USD	2,184,852	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	168,000	0	0	0	0	0
93115647	JV ARB-SHIPPING	USD	0	-123,497	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	0	1,406,331	0	0	0
93111242	LEHMAN BROTHERS	USD	0	0	21,645,165	0	0	0
93111242	LEHMAN BROTHERS	USD	-14,595,112	0	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	1,430,076	0	0	0	0
93111242	LEHMAN BROTHERS	USD	-2,683,809	0	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	6,433,437	0	0	0	0
93111242	LEHMAN BROTHERS	USD	-2,044,296	0	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	4,715,996	0	0	0	0
93111242	LEHMAN BROTHERS	USD	-257,080	0	0	0	0	0

93111242	LEHMAN BROTHERS	USD	0	816,764	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	4,048,744	0	0	0	0
93111242	LEHMAN BROTHERS	USD	-2,184,852	0	0	0	0	0
93111242	LEHMAN BROTHERS	USD	-168,000	0	0	0	0	0
93111242	LEHMAN BROTHERS	USD	0	123,497	0	0	0	0
93168821	LEHMAN BROTHERS	USD	0	970	0	0	0	0
93168821	LEHMAN BROTHERS	USD	0	366	0	0	0	0
93168821	LEHMAN BROTHERS	USD	0	364	0	0	0	0
93114453	FRLS-CORPORATES HEDGE	USD	29,066,053	0	0	0	0	0
93115477	SONOCO-CORP HEDGE	USD	5,335,742	0	0	0	0	0
93115918	BANK LOAN HEDGE 2	USD	5,483,242	0	0	0	0	0
93117672	CS CREDIT CAPARB TMS	USD	0	-8,292	0	0	0	0
93117600		USD	0	4,146	0	0	0	0
93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	4,146	0	0	0	0
95121783	UNIVISION TMS	USD	0	-29,504,433	0	0	0	0
95121783	UNIVISION TMS	USD	0	-5,995,700	0	0	0	0
73410074	LB1 GROUP	USD	0	4,950,000	0	0	0	0
95121724		USD	0	4,186,667	0	0	0	0
95121724		USD	0	28,236,748	0	0	0	0
95121724		USD	0	1,283,421	0	0	0	0
95121723		USD	0	4,186,667	0	0	0	0
95121723		USD	0	28,236,748	0	0	0	0
95121723		USD	0	1,283,421	0	0	0	0
95121709	CREDIT STRATEGY LB1	USD	0	-3,333,333	0	0	0	0
95121709	CREDIT STRATEGY LB1	USD	0	-58,473,497	0	0	0	0
95121709	CREDIT STRATEGY LB1	USD	0	-2,566,842	0	0	0	0
95121764	PROJECT REUNION	USD	0	-4,950,000	0	0	0	0
95121706	GTS PRIVATE/PIPE INV NON DTC	USD	0	28,339,171	0	0	0	0
93161475	LEHMAN BROS	USD	0	-533,741,000	0	0	0	0
93161475	LEHMAN BROS	USD	0	-146,159,980	0	0	0	0
93161476	LEHMAN BROS	USD	0	-9,540,000	0	0	0	0
93161476	LEHMAN BROS	USD	0	-300,000	0	0	0	0
93161478	LEHMAN BROS	USD	0	-13,900,000	0	0	0	0
93161479	LEHMAN BROTHERS	USD	0	-220,555,000	0	0	0	0
93161479	LEHMAN BROTHERS	USD	0	-81,275,000	0	0	0	0
93161500	LEHMAN BROTHERS INC	USD	0	-3,900,000	0	0	0	0
93161500	LEHMAN BROTHERS INC	USD	0	-73,554,000	0	0	0	0
93161501	LEHMAN BROTHERS INC	USD	0	-35,436,000	0	0	0	0
93161501	LEHMAN BROTHERS INC	USD	0	-245,545,000	0	0	0	0
93117053	PRO-A/C CONV SEC TRADING	USD	0	-1,453,809	0	0	0	0
93114200	MERGERS INVTMT TRD A/C LONG	USD	0	-1,502,149	0	0	0	0
93117228	CDO PROP EQUITY TRADING	USD	0	-551,345	0	0	0	0
93117085	LB CDO PE FUND	USD	0	-1,427,888	0	0	0	0
93117704	HY SYNDICATE HEDGE 2	USD	0	-6,285,506	0	0	0	0
93117084	RCMS HY PAPER JV	USD	0	-19,557,814	0	0	0	0
93117537	DENNIS KING TMS	USD	0	-633,229	0	0	0	0
93118066	CDO HSE LB1 TMS	USD	0	-4,911,394	0	0	0	0
93117177	N-BOX	USD	0	-853,422,055	0	0	0	0
93117575	HY CAPITAL ARBITRAGE JV TMS	USD	0	-3,677	0	0	0	0
93117961	N-FVC TMS ACCT	USD	0	-1,497,145	0	0	0	0
93111514	LEHMAN BROTHERS INC	USD	0	-2,118,938,088	0	0	0	0
93114714	PROP TRADING	USD	0	-56,078,466	0	0	0	0
93117371	ENERGY AND UTILITIES PROP	USD	0	-22,172	0	0	0	0
931175317		USD	0	0	0	0	0	0
93117165	LONG BONDS-CUSTOMER TOB	USD	0	-20,384,084	0	0	0	0















-906,507,631  
6,520,602,549

53,984,371  
375  
14,660,989

117,604,952

1,426,162,791  
-851,822,042  
2,268,861  
-351,438,544  
5,438,326  
-1,373,509,136

7,819,622  
68,278,528  
70,528,235

16,191,998  
35,563

12,305,992

13,600,077.248

45,389,447

4,828,788,258  
-2,091,364  
1,526,602  
6,426,164  
172,953  
611,621  
8,250,943  
4,098,093  
1,341,598  
216,917  
275,500  
317,783  
1,310,474  
585  
124,813  
2,434,840  
948,175





























































0 ADJUSTMENT	CORPORATE	NO RATING	C2	Total Corp. Obligations & Spot	
0 ADJUSTMENT	CORPORATE	OTHER	C2	Total Corp. Obligations & Spot	
0 ADJUSTMENT	CORPORATE	OTHER	C2	Total Corp. Obligations & Spot Commodities	
0 ADJUSTMENT	EQUITY	COMMON STOCK	E2	Total Corporate Stocks	
0 ADJUSTMENT	EQUITY	COMMON STOCK	E2	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	COMMON STOCK	E3	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	WARRANTS	E3	Total Derivatives & Other Contr.	
0 ADJUSTMENT	PREFERRED	PREFERRED STOCK	E3	Total Corporate Stocks & Options	
0 ADJUSTMENT	CORPORATE	AAA	C1	Total Corp. Obligations & Spot Commodities	
0 ADJUSTMENT	CORPORATE	BBB	C1	Total Corp. Obligations & Spot Commodities	
0 ADJUSTMENT	CORPORATE	A	C1	Total Corp. Obligations & Spot Commodities	
0 ADJUSTMENT	OPTIONS	LISTED EQUITY	UF	Total Derivatives & Other Contr.	
0 ADJUSTMENT	OPTIONS	LISTED EQUITY	UF	Total Derivatives & Other Contr.	
0 ADJUSTMENT	OPTIONS	LISTED EQUITY	UF	Total Derivatives & Other Contr.	
0 ADJUSTMENT	EQUITY	COMMON STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	PREFERRED	PREFERRED STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	PREFERRED	PREFERRED STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY		UF	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	COMMON STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	RESTRICT STOCK	UF	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY		UF	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	COMMON STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY	RESTRICT STOCK	UF	Total Corporate Stocks & Options	
0 ADJUSTMENT	EQUITY		UF	Total Corporate Stocks & Options	
0 ADJUSTMENT	PREFERRED	PREFERRED STOCK		Total Corporate Stocks & Options	
0 ADJUSTMENT	PRIVATE EQUITY INVESTMENT			Total Corporate Stocks & Options	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C1	Total Governments & Agencies	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C2	Total Governments & Agencies	
0 ADJUSTMENT		MUNI	BONDS/NOTES	C1	Total Governments & Agencies
0 ADJUSTMENT	MUNI	BONDS/NOTES	C2	Total Governments & Agencies	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C2	Total Governments & Agencies	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C1	Total Governments & Agencies	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C2	Total Governments & Agencies	
0 ADJUSTMENT		MUNI	BONDS/NOTES	C1	Total Governments & Agencies
0 ADJUSTMENT	MUNI	BONDS/NOTES	C2	Total Governments & Agencies	
0 ADJUSTMENT	OPTIONS			Total Derivatives & Other Contr.	
0 ADJUSTMENT	OPTIONS			Total Derivatives & Other Contr.	
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0 ADJUSTMENT	OPTIONS			Total Derivatives & Other Contr.	
0 ADJUSTMENT	OPTIONS			Total Derivatives & Other Contr.	
0 ADJUSTMENT	MUNI	BONDS/NOTES	C1	Total Governments & Agencies	



















Equities-US  
Equities-US

Equities-US

Equities-US  
Equities-US

Equities-US

Equities-US  
Equities-US  
Equities-US  
Equities-US  
Derivatives  
Derivatives

OPTIONS ON OTHER FIXED INCOME  
OPTIONS ON OTHER FIXED INCOME

Equities-US

EQUITIES U.S.

Foreign Equities

NON US-EQUITIES

US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
Derivatives	OPTIONS ON OTHER FIXED INCOME
	Derivatives
	OPTIONS ON OTHER FIXED INCOME
	Derivatives
	OPTIONS ON OTHER FIXED INCOME
Equities-US	EQUITIES U.S.
Derivatives	LISTED OPTIONS
Derivatives	LISTED OPTIONS

Equities-US	EQUITIES U.S.
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
US Corporates Bonds & Other	US CORPORATE BONDS
Equities-US	EQUITIES U.S.
Equities-US	EQUITIES U.S.
Equities-US	EQUITIES U.S.
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Derivatives	OPTIONS ON OTHER FIXED INCOME
Derivatives	OPTIONS ON OTHER FIXED INCOME
Derivatives	OPTIONS ON OTHER FIXED INCOME
Derivatives	OPTIONS ON OTHER FIXED INCOME
Derivatives	OPTIONS ON OTHER FIXED INCOME

Munis @ Mkt	STATE & MUNICIPAL OBLIG
Munis @ Mkt	STATE & MUNICIPAL OBLIG
Munis @ Mkt	STATE & MUNICIPAL OBLIG
Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
Derivatives	EQUITY SECURITIES CONTRACTS
Derivatives	EQUITY SECURITIES CONTRACTS
	Derivatives
	EQUITY SECURITIES CONTRACTS
Foreign Equities	NON US-EQUITIES
Derivatives	EQUITY SECURITIES CONTRACTS
Foreign Equities	NON US-EQUITIES
Derivatives	EQUITY SECURITIES CONTRACTS
Foreign Equities	NON US-EQUITIES
Derivatives	EQUITY SECURITIES CONTRACTS
Foreign Equities	NON US-EQUITIES
Derivatives	EQUITY SECURITIES CONTRACTS



Derivatives  
Derivatives  
Derivatives  
Derivatives  
Derivatives  
Equities-US

OPTIONS ON OTHER FIXED INCOME  
EQUITIES U.S.

Equities-US  
Equities-US

EQUITIES U.S.  
EQUITIES U.S.







Equities-US  
Equities-US

EQUITIES U.S.  
EQUITIES U.S.







**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	PLUS	Lockup 15C3				
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	PLUS	Goodwill				
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	PLUS	Fail MV	PLUS	Net Margin Debit	PLUS	Other Assets
DD (Old)	Rev Repos	Equals (H) + (J) - (I) + (M)	Net Reverse	PLUS	Reverse Repo Allocation	PLUS	Lockup 15C3	MINUS	Gilts Adjustment		

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
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

<<<< removed from Gross BS field as of May 19, 2006.